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

QUARTERLY STATEMENT

AS OF JUNE 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	Brian Darrel Hansen	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	Brian Darrel Hansen	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 10 day of August, 2023

DEBRA KAY NEFF
Commission Number 805626
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	54,997,759,205		54,997,759,205	56,710,123,555
2. Stocks:				
2.1 Preferred stocks	1,314,014,617		1,314,014,617	1,653,807,222
2.2 Common stocks	542,912,747		542,912,747	573,916,613
3. Mortgage loans on real estate:				
3.1 First liens	3,637,936,206		3,637,936,206	3,835,424,685
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ encumbrances)	99,473,606		99,473,606	99,050,132
4.2 Properties held for the production of income (less $ encumbrances)				
4.3 Properties held for sale (less $ encumbrances)				
5. Cash ($ 955,691,815), cash equivalents ($ 1,610,076,175) and short-term investments ($ 117,825,685)	2,683,593,674		2,683,593,674	722,449,894
6. Contract loans (including $ premium notes)	489,657,143	1,500,917	488,156,227	459,745,073
7. Derivatives	635,774,195		635,774,195	621,508,375
8. Other invested assets	4,267,792,269	71,141	4,267,721,127	3,807,546,394
9. Receivables for securities	42,275,876		42,275,876	4,686,220
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	19,062,423		19,062,423	18,178,710
12. Subtotals, cash and invested assets (Lines 1 to 11)	68,730,251,961	1,572,058	68,728,679,903	68,506,436,873
13. Title plants less $ charged off (for Title insurers only)				
14. Investment income due and accrued	635,809,670		635,809,670	621,056,677
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	18,564,512	14,077,650	4,486,861	6,367,309
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	162,537,657		162,537,657	163,518,891
15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	22,422,550	9,579,723	12,842,827	17,102,405
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	32,621,201		32,621,201	59,117,091
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	190,567,791		190,567,791	113,464,193
18.2 Net deferred tax asset	625,901,035	189,715,744	436,185,291	387,694,184
19. Guaranty funds receivable or on deposit	530,564		530,564	580,400
20. Electronic data processing equipment and software	52,818,507	47,433,783	5,384,724	4,760,903
21. Furniture and equipment, including health care delivery assets ($)	1,032,605	1,032,605		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	43,350,920		43,350,920	9,372,910
24. Health care ($) and other amounts receivable				
25. Aggregate write-ins for other-than-invested assets	1,929,668,519	127,496,010	1,802,172,509	1,753,475,811
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	72,446,077,492	390,907,573	72,055,169,919	71,642,947,648
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	6,461,494,474		6,461,494,474	6,170,040,229
28. Total (Lines 26 and 27)	78,907,571,966	390,907,573	78,516,664,393	77,812,987,877
DETAILS OF WRITE-INS				
1101. Receivable from central clearing house	19,062,423		19,062,423	18,178,710
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	19,062,423		19,062,423	18,178,710
2501. Company owned life insurance	1,784,879,750		1,784,879,750	1,733,482,906
2502. Miscellaneous assets	57,435,556	57,435,556		
2503. IMR asset	82,281,679	66,651,117	15,630,561	18,230,885
2598. Summary of remaining write-ins for Line 25 from overflow page	5,071,535	3,409,337	1,662,198	1,762,021
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	1,929,668,519	127,496,010	1,802,172,509	1,753,475,811

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 45,042,331,653 less $ included in Line 6.3 (including $ 780,419,695 Modco Reserve)	45,042,331,653	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)	472,767,324	479,550,292
4.	Contract claims:		
	4.1 Life	253,673,498	251,299,524
	4.2 Accident and health	247,951	247,951
5.	Policyholders' dividends/refunds to members $ 1,017 and coupons $ due and unpaid	1,017	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)	663,987	670,698
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)	1,201	1,004
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums	2,467,951	2,329,169
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 13,052,709 assumed and $ 28,443,971 ceded	41,496,680	26,065,446
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 8,545 , accident and health $ and deposit-type contract funds $	8,545	2,430,484
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	114,458,455	130,541,137
13.	Transfers to Separate Accounts due or accrued (net) (including $ (30,920,511) accrued for expense allowances recognized in reserves, net of reinsured allowances)	37,492,090	(47,452,603)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,727,389	5,212,783
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	1,566,125	1,300,640
17.	Amounts withheld or retained by reporting entity as agent or trustee	851,320	789,732
18.	Amounts held for agents' account, including $ 799,705 agents' credit balances	799,705	429,357
19.	Remittances and items not allocated	88,661,957	171,540,662
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	190,163	194,120
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	633,105,469	590,240,675
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 665,221,844) reinsurers	8,485,101,573	7,592,612,985
	24.04 Payable to parent, subsidiaries and affiliates	2,962,160	2,287,961
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	3,648,593,252	3,788,005,085
	24.08 Derivatives	269,355,358	286,138,170
	24.09 Payable for securities	47,052,651	182,502,875
	24.10 Payable for securities lending	4,765,919,500	4,805,897,135
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	3,437,527,696	3,344,248,582
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	67,350,048,433	66,938,094,410
27.	From Separate Accounts statement	6,073,436,174	5,809,648,708
28.	Total liabilities (Lines 26 and 27)	73,423,484,606	72,747,743,118
29.	Common capital stock	2,549,439	2,549,439
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
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		
35.	Unassigned funds (surplus)	3,059,703,113	3,031,768,084
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $ 388,058,300 in Separate Accounts Statement)	5,090,630,348	5,062,695,320
38.	Totals of Lines 29, 30 and 37	5,093,179,787	5,065,244,759
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	78,516,664,393	77,812,987,877
	DETAILS OF WRITE-INS		
2501.	FHLB advances	3,072,795,000	3,072,795,000
2502.	Derivative collateral liability	245,141,970	151,286,244
2503.	Agent non-qualified deferred compensation	88,244,284	81,500,377
2598.	Summary of remaining write-ins for Line 25 from overflow page	31,346,441	38,666,961
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	3,437,527,696	3,344,248,582
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year Year to Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	1,911,909,981	2,263,461,868	3,993,817,583
2.	Considerations for supplementary contracts with life contingencies	5,688,223	6,302,643	8,164,120
3.	Net investment income	1,123,256,098	1,168,850,882	2,188,895,552
4.	Amortization of Interest Maintenance Reserve (IMR)	(5,652,972)	4,195,806	(5,181,005)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	27,666,780	33,426,420	60,357,741
6.	Commissions and expense allowances on reinsurance ceded	164,458,158	165,979,705	449,423,408
7.	Reserve adjustments on reinsurance ceded	(117,400,877)	(196,952,463)	(303,635,689)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	14,899,099	16,158,314	30,995,175
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	64,115,170	40,120,808	70,056,269
9.	Totals (Lines 1 to 8.3)	3,188,939,660	3,501,543,982	6,492,893,155
10.	Death benefits	204,680,976	213,904,856	405,220,661
11.	Matured endowments (excluding guaranteed annual pure endowments)	510,483	256,688	748,798
12.	Annuity benefits	375,189,602	319,513,764	624,461,208
13.	Disability benefits and benefits under accident and health contracts	1,126,889	1,080,727	2,260,017
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	1,881,930,483	1,035,313,177	2,074,912,734
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	15,794,071	13,602,039	26,633,490
18.	Payments on supplementary contracts with life contingencies	8,657,342	8,621,549	16,819,253
19.	Increase in aggregate reserves for life and accident and health contracts	(278,654,792)	879,041,418	1,392,760,991
20.	Totals (Lines 10 to 19)	2,209,235,052	2,471,334,217	4,543,817,152
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	233,144,629	227,193,774	498,509,565
22.	Commissions and expense allowances on reinsurance assumed	524,523	685,173	1,170,982
23.	General insurance expenses and fraternal expenses	161,868,203	139,078,736	299,285,296
24.	Insurance taxes, licenses and fees, excluding federal income taxes	16,104,366	43,993,023	61,870,224
25.	Increase in loading on deferred and uncollected premiums	1,992,978	4,686,345	960,508
26.	Net transfers to or (from) Separate Accounts net of reinsurance	48,224,027	108,310,981	101,004,855
27.	Aggregate write-ins for deductions	208,286,006	126,804,028	307,687,345
28.	Totals (Lines 20 to 27)	2,879,379,784	3,122,086,277	5,814,305,928
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	309,559,876	379,457,705	678,587,227
30.	Dividends to policyholders and refunds to members	320,276	335,400	643,908
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	309,239,600	379,122,305	677,943,319
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	32,045,407	79,316,497	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)	277,194,193	299,805,808	546,547,652
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (32,813,082) (excluding taxes of $ (20,643,862) transferred to the IMR)	(184,659,263)	(24,044,168)	(32,478,413)
35.	Net income (Line 33 plus Line 34)	92,534,930	275,761,640	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)	92,534,930	275,761,640	514,069,239
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 32,719,107	110,036,168	(249,259,089)	(286,337,455)
39.	Change in net unrealized foreign exchange capital gain (loss)	6,629,268	(12,203,778)	(13,137,807)
40.	Change in net deferred income tax	28,179,582	38,837,900	80,468,316
41.	Change in nonadmitted assets	(33,758,185)	(71,153,961)	(144,043,043)
42.	Change in liability for reinsurance in unauthorized and certified companies			246,352
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(42,864,794)	166,634,653	99,352,583
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		(5,000,000)	(10,000,000)
47.	Other changes in surplus in Separate Accounts Statement		5,000,000	10,000,000
48.	Change in surplus notes		200,000,000	200,000,000
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(32,821,941)	(33,031,467)	(66,062,934)
52.	Dividends to stockholders	(100,000,000)	(166,000,000)	(574,000,000)
53.	Aggregate write-ins for gains and losses in surplus			6,247,194
54.	Net change in capital and surplus (Lines 37 through 53)	27,935,028	149,585,899	(183,197,554)
55.	Capital and surplus as of statement date (Lines 36 + 54)	5,093,179,787	5,398,028,212	5,065,244,759
	DETAILS OF WRITE-INS			
08.301.	Company owned life insurance	51,396,844	23,834,351	33,002,180
08.302.	Reinsurance experience refund	7,453,303	11,732,915	28,443,983
08.303.	Separate account fund revenues	4,859,772	5,540,427	10,334,700
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	405,250	(986,884)	(1,724,594)
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	64,115,170	40,120,808	70,056,269
2701.	Funds withheld coinsurance - ceded	184,408,011	68,003,134	254,134,701
2702.	Transfer to IMR - ceded	17,175,288	51,740,781	39,326,574
2703.	Reinsurance ceded risk charge	6,490,946	6,866,401	14,009,902
2798.	Summary of remaining write-ins for Line 27 from overflow page	211,761	193,712	216,168
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	208,286,006	126,804,028	307,687,345
5301.	OPEB SSAP92 adjustment			6,247,194
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)			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	1,917,568,102	2,268,154,625	3,996,937,407
2. Net investment income	1,057,159,984	1,065,793,051	1,974,328,300
3. Miscellaneous income	198,880,662	170,492,005	431,044,137
4. Total (Lines 1 to 3)	3,173,608,747	3,504,439,681	6,402,309,844
5. Benefit and loss related payments	2,596,344,029	1,741,355,625	3,421,869,446
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	46,384,876	103,659,051	95,056,823
7. Commissions, expenses paid and aggregate write-ins for deductions	622,953,265	521,582,707	1,165,496,991
8. Dividends paid to policyholders	326,309	340,341	661,530
9. Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	55,692,062	228,116,641	270,970,841
10. Total (Lines 5 through 9)	3,321,700,541	2,595,054,365	4,954,055,631
11. Net cash from operations (Line 4 minus Line 10)	(148,091,793)	909,385,316	1,448,254,213
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	3,607,653,130	6,850,429,995	11,537,942,203
12.2 Stocks	340,746,591	131,837,311	386,777,076
12.3 Mortgage loans	286,218,474	329,084,474	701,629,918
12.4 Real estate			
12.5 Other invested assets	97,636,372	141,183,129	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		21,891,740	177,683
12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,332,254,526	7,474,403,660	12,895,433,171
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,901,852,707	8,418,276,486	15,668,479,580
13.2 Stocks	62,855,973	245,873,412	225,116,403
13.3 Mortgage loans	88,413,501	660,799,155	873,182,485
13.4 Real estate	1,742,012	150,063	1,510,231
13.5 Other invested assets	539,643,176	477,419,585	911,304,260
13.6 Miscellaneous applications	213,441,641	71,315,392	99,650,466
13.7 Total investments acquired (Lines 13.1 to 13.6)	2,807,949,010	9,873,834,092	17,779,243,425
14. Net increase (or decrease) in contract loans and premium notes	28,411,154	24,044,398	42,879,216
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	1,495,894,361	(2,423,474,829)	(4,926,689,471)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes		200,000,000	200,000,000
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(17,856,522)	(17,720,605)	(123,117,668)
16.5 Dividends to stockholders	100,000,000	166,000,000	574,000,000
16.6 Other cash provided (applied)	731,197,734	(115,284,239)	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)	613,341,212	(99,004,844)	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)	1,961,143,781	(1,613,094,358)	(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)	2,683,593,674	440,755,471	722,449,894

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

20.0001. Capitalized interest (operating)	(24,740,180)	(12,378,491)	(31,369,576)
20.0002. Capitalized interest (investing)	24,740,180	12,378,491	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			
2. Ordinary life insurance	640,042,042	1,667,252,503	2,407,270,346
3. Ordinary individual annuities	2,130,284,330	1,657,476,815	5,218,233,666
4. Credit life (group and individual)			
5. Group life insurance	10,897,556	11,248,469	26,534,348
6. Group annuities	328,856,628	125,327,101	608,364,715
7. A & H - group		1,478	
8. A & H - credit (group and individual)			
9. A & H - other	1,478		25,610
10. Aggregate of all other lines of business			
11. Subtotal (Lines 1 through 10)	3,110,082,035	3,461,306,366	8,260,428,685
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	3,110,082,035	3,461,306,366	8,260,428,685
14. Deposit-type contracts	101,016,295	90,824,537	110,337,854
15. Total (Lines 13 and 14)	3,211,098,330	3,552,130,903	8,370,766,538
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Total (Lines 1001 through 1003 plus 1098) (Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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 June 30, 2023 is increased by $315,403,646 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 six months ended June 30, 2023 by $258,216,001 and the cumulative effect on Capital and Surplus at June 30, 2023 was a decrease of $186,600,892. 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 June 30, 2023 is $27,601,046 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 $214,201,938 would have been established as of June 30, 2023 to eliminated 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 six months ended June 30, 2023 and there was no cumulative impact on the Company's Capital and Surplus at June 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 six months ended June 30, 2023 by $298,744 and the cumulative effect on Capital and Surplus at June 30, 2023 was an increase of $20,475,188. 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	$ 92,534,930	$ 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	$ (258,216,001)	$ 306,761,783
Deferral of 2012 Annuity Mortality Table	51,00	4	19	$ 298,744	$ 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	$ 350,452,187	$ 206,060,224
SURPLUS					
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 5,093,179,787	$ 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	$ 315,403,646	$ 358,693,642
Economic hedge of call option derivative assets	86,51,00	3	1	$ (186,600,892)	$ 71,615,109
Deferral of 2012 Annuity Mortality Table	51,00	3	1	$ 20,475,188	$ 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	$ 4,943,901,845	$ 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) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss		(3) 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	$	$	$	$
c.	Total 1st Quarter (a+b)	$ 172,421,677	$ 1,532,301	$	$ 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	$	$ 116,736,775
OTTI recognized 3rd Quarter					
g.	Intent to sell	$	$	$	$
h.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$	$	$	$
i.	Total 3rd Quarter (g+h)	$	$	$	$
OTTI recognized 4th Quarter					
j.	Intent to sell	$	$	$	$
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	$	$	$	$
l.	Total 4th Quarter (j+k)	$	$	$	$
m.	Annual Aggregate Total (c+f+i+l)		$ 7,914,168	$	

(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
Total	XXX	XXX	$ 7,914,168	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	$	773,477,179
2.	12 Months or Longer	$	808,907,458

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

1.	Less than 12 Months	$	7,502,223,836
2.	12 Months or Longer	$	5,925,484,524

(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 $7,914,168 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 exposure prepayment exposure. The Company's asset portfolio is sufficiently liquid to be able to absorb situations where the maturity dates of the liability to return collateral is mismatched from the maturity of the invested asset. In addition, the Company's membership in the FHLB of Des Moines provides additional low 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		
b. Tri-Party (YES/NO)	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		
2. Overnight	160,000,000	15,000,000		
3. 2 Days to 1 Week	220,000,000	248,577,000		
4. > 1 Week to 1 Month	220,000,000	1,054,411,635		
5. > 1 Month to 3 Months	59,000,000	579,397,635		
6. > 3 Months to 1 Year	1,789,366,635	1,789,366,635		
7. > 1 Year	3,091,133,000	3,564,153,000		
b. Ending Balance				
1. Open – No Maturity	121,397,500	121,397,500		
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		
6. > 3 Months to 1 Year	1,789,366,635	904,969,000		
7. > 1 Year	2,855,133,000	3,386,153,000		

(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		
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		

(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		1,236,696,578	1,190,105,360	
b. Bonds – FV		983,297,137	990,259,053	
c. LB & SS – BACV		3,670,720,604		
d. LB & SS – FV		3,336,468,875		
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		4,907,417,182	1,190,105,360	
q. Total Assets – FV		4,319,766,012	990,259,053	

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
q. Total Assets – FV
p=a+c+e+g+h+j+l+n q=b+d+f+g+i+k+m+o

(7) Collateral Received – Secured Borrowing

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

ENDING BALANCE

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

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	FAIR VALUE
a. Overnight and Continuous	121,397,500
b. 30 Days or Less	105,000,000
c. 31 to 90 Days	248,400,000
d. > 90 Days	4,291,122,000

(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		
e. 121 to 180 Days		
f. 181 to 365 Days	10,407,506	10,562,452
g. 1 to 2 Years	12,879,135	12,465,584
h. 2 to 3 Years	38,338,808	36,147,174
i. > 3 Years	5,242,704,718	4,824,829,715

(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		
2. Securities Collateral (FV)				
b. Ending Balance				
1. Cash (Collateral – All)	4,765,897,135	4,765,919,500		
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: 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)	6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$	$	$	$	$	$	$
b. Collateral held under security lending agreements							
c. Subject to repurchase agreements	6,097,522,542				6,097,522,542	5,580,087,629	517,434,913
d. Subject to reverse repurchase agreements							
e. Subject to dollar repurchase agreements							
f. Subject to dollar reverse repurchase agreements							
g. Placed under option contracts							

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)
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock							
i. FHLB capital stock	132,911,800				132,911,800	132,911,800	
j. On deposit with states	3,295,039				3,295,039	3,295,039	
k. On deposit with other regulatory bodies							
l. Pledged as collateral to FHLB (including assets backing funding agreements)	5,379,334,447				5,379,334,447	5,339,066,732	40,267,715
m. Pledged as collateral not captured in other categories	48,711,200				48,711,200	48,118,675	592,525
n. Other restricted assets							
o. Total Restricted Assets (Sum of a through n)	$ 11,661,775,028	$	$	$	$ 11,661,775,028	$ 11,103,479,875	$ 558,295,153

(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	$	$	%	%
b. Collateral held under security lending agreements				
c. Subject to repurchase agreements		6,097,522,542	7.7	7.8
d. Subject to reverse repurchase agreements				
e. Subject to dollar repurchase agreements				
f. Subject to dollar reverse repurchase agreements				
g. Placed under option contracts				
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock				
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				
l. Pledged as collateral to FHLB (including assets backing funding agreements)		5,379,334,447	6.8	6.9
m. Pledged as collateral not captured in other categories		48,711,200	0.1	0.1
n. Other restricted assets				
o. Total Restricted Assets (Sum of a through n)	$	$ 11,661,775,028	14.8 %	14.9 %

(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)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
	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	$ 48,711,200	$	$	$	$ 48,711,200	$ 48,118,675	$ 592,525	$ 48,711,200	0.1 %	0.1 %
Total (c)	$ 48,711,200	$	$	$	$ 48,711,200	$ 48,118,675	$ 592,525	$ 48,711,200	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	20	17	$ 232,007,282	$ 116,435,042	$ 232,040,191	$ 96,426,072
(2) LB&SS – AC						
(3) Preferred Stock – AC						
(4) Preferred Stock – FV						
(5) Total (1+2+3+4)	20	17	$ 232,007,282	$ 116,435,042	$ 232,040,191	$ 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 June 30, 2023, the Company had interest rate swaps and foreign currency forwards with a fair value and carrying value of ($9,193,315.) In April, the Company unwound the replication assets and liquidated the interest rat swaps that were part of those replication assets.

At June 30, 2023, the Company had financial options with a fair value of $725,233,558 and carrying value of $359,323,150.

At June 30, 2023, the Company had financial futures with a fair value and carrying value of $16,289,001.

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) issues INT 22-02: Third Quarter 2022 Reporting of the Inflation Reduction Act - Corporate Alternative Minimum Tax on October 6, 2022. On December 13, 2022, the Working Group adopted a consensus to extend this interpretation for December 31,2022, and first quarter 2023 statutory financial statements. This was subsequently extended to include second quarter 2023 statutory financial statements. Because of the timing of the adoption of the Act and the considerable number of unknown variables at June 30, 2023, The Working Group determined that a reasonable estimate is not determinable for the calculations impacted by the CAMT and reporting entities shall not recognize impacts related to CAMT for the second quarter 2023 financial statements.

The Company expects the new CAMT provisions will apply to it in 2023 and futures years. The second 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.

B. Detail of Transactions

The Company paid dividends to the parent company, Sammons Financial Group, Inc. ("SFG") of $100,000,000 during the six months ended June 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	$ 56,000,000	$ 56,000,000	$
Total SSAP No. 97 8b(iii) Entities	XXX	$ 56,000,000	$ 56,000,000	$

(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	$	YES	NO	I
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	XXX	$	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	XXX	$	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 $3,701,201,492. 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			
(c) Activity Stock	122,911,800	122,911,800	
(d) Excess Stock			
(e) Aggregate Total (a+b+c+d)	132,911,800	132,911,800	
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	3,701,201,492	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	
(b) Membership Stock – Class B			
(c) Activity Stock	122,911,800	122,911,800	
(d) Excess Stock			
(e) Aggregate Total (a+b+c+d)	132,911,800	132,911,800	
(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						

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)	4,775,269,634	5,379,334,447	3,072,795,000
2. Current Year General Account Total Collateral Pledged	4,775,269,634	5,379,334,447	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				XXX
(b) Funding Agreements				
(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		

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt				XXX
(b) Funding Agreements				
(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		

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt			
2. Funding Agreements			
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	

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 $100,000,000 ordinary dividends during the six months ended June 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

No change.

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 $1,172,083,764 which is a $321,831,942 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	$	$ 4,047,271	$ 2,334,242	$	$ 6,381,512
Preferred stocks	$	$ 1,025,125,807	$	$	$ 1,025,125,807
Common stocks - unaffiliated	$ 90,987,188	$ 189,626,263	$ 3,811,171	$	$ 284,424,622
Derivatives - interest rate contracts	$	$ 5,641,483	$	$	$ 5,641,483
Derivatives - foreign exchange contracts	$	$ 511,049	$	$	$ 511,049
Derivatives - futures contracts	$ 16,289,002	$	$	$	$ 16,289,002
Separate account assets	$ 2,846,389,904	$	$	$	$ 2,846,389,904
Total assets at fair value/NAV	$ 2,953,666,093	$ 1,224,951,872	$ 6,145,413	$	$ 4,184,763,379
b. Liabilities at fair value					
Derivatives - interest rate contracts	$	$ 14,737,229	$	$	$ 14,737,229
Derivatives - foreign exchange contracts	$	$ 608,618	$	$	$ 608,618
Total liabilities at fair value	$	$ 15,345,847	$	$	$ 15,345,847

(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	3,112,753		851,234		72,724					2,334,242
Common stocks - unaffiliated	3,788,939				22,232					3,811,171
Total Assets	6,901,692		851,234		94,956					6,145,413

(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	$ 48,040,542,578	$ 54,997,759,205	$	$ 43,271,644,051	$ 4,768,898,527	$	$
Preferred stocks	$ 1,270,184,817	$ 1,314,014,617	$	$ 1,263,567,067	$ 6,617,750	$	$
Common stock - unaffiliated	$ 284,424,622	$ 284,424,622	$ 90,987,188	$ 189,626,263	$ 3,811,171	$	$
Mortgage loans	$ 3,641,213,881	$ 3,637,936,206	$	$ 3,641,213,881	$	$	$
Cash, cash equivalents and	$ 2,683,876,642	$ 2,683,593,674	$ 955,691,815	$ 1,728,184,828	$	$	$

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
short terms							
Contract Loans	$ 488,156,227	$ 488,156,227	$	$ 488,156,227	$	$	$
Derivative instruments	$ 1,505,492,643	$ 635,774,195	$ 16,289,001	$ 1,489,203,641	$	$	$
Other invested assets	$ 1,569,194,459	$ 1,583,590,904	$	$ 888,931,938	$ 680,262,521	$	$ 14,396,445
Separate accounts	$ 6,062,218,387	$ 6,461,494,474	$ 2,939,771,305	$ 3,122,447,082	$	$	$
Liabilities for future policy benefits	$ 479,682,001	$ 472,767,324	$	$	$ 479,682,001	$	$
Repurchase agreements, other borrowings and collateral on derivative instruments	$ 7,912,519,491	$ 8,083,856,470	$ 245,141,970	$ 7,667,377,521	$	$	$
Derivative instruments	$ 773,163,398	$ 269,355,358	$	$ 773,163,398	$	$	$

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other invested assets	$ 14,396,445			This represents the remaining amortized amount of Tax Credits at 06/30/2023. 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

No change.

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 August 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 (12), new entity formed or acquired (18), change in ownership (1).

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

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

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

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

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

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

If yes, attach an explanation.

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

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: $ 335,200,814

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

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	$ 335,200,814
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 264,908,853	$ 314,545,138
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 1,316,223,962	$ 1,641,788,556
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,945,903,338	$ 2,291,534,508
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	$ 4,884,004,925
16.2	Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 5,304,330,167
16.3	Total payable for securities lending reported on the liability page	$ 4,765,919,500

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	$ 3,637,936,206
1.14	Total Mortgages in Good Standing	$ 3,637,936,206
1.2	Long-Term Mortgages in Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms	$
1.3	Long-Term Mortgage Loans upon which Interest is Overdue more than Three Months	
1.31	Farm Mortgages	$
1.32	Residential Mortgages	$
1.33	Commercial Mortgages	$
1.34	Total Mortgages with Interest Overdue more than Three Months	$
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
1.41	Farm Mortgages	$
1.42	Residential Mortgages	$
1.43	Commercial Mortgages	$
1.44	Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 3,637,936,206
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61	Farm Mortgages	$
1.62	Residential Mortgages	$
1.63	Commercial Mortgages	$
1.64	Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
2.1	A&H loss percent	%
2.2	A&H cost containment percent	%
2.3	A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
	$
	$
	$

SCHEDULE S – CEDED REINSURANCE

Showing All New Reinsurance Treaties – Current Year to Date

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

SCHEDULE T – PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

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	6,671,418	33,019,042			39,690,460	
2. Alaska AK	L	1,213,341	2,576,019			3,789,360	
3. Arizona AZ	L	10,286,060	49,506,058			59,792,118	
4. Arkansas AR	L	4,228,346	28,679,816			32,908,162	
5. California CA	L	72,174,912	357,821,357			429,996,270	558,558
6. Colorado CO	L	14,847,066	49,678,394			64,525,460	209,000
7. Connecticut CT	L	5,210,714	35,092,515			40,303,229	53,209
8. Delaware DE	L	3,102,188	6,713,272			9,815,460	
9. District of Columbia DC	L	868,606	6,608,615			7,477,221	
10. Florida FL	L	53,385,585	219,695,566			273,081,152	13,799,893
11. Georgia GA	L	15,461,039	42,612,596			58,073,635	23,871
12. Hawaii HI	L	4,677,669	27,342,156			32,019,825	269,062
13. Idaho ID	L	4,068,070	12,896,948			16,965,018	
14. Illinois IL	L	16,140,064	119,889,028			136,029,092	382,507
15. Indiana IN	L	40,535,154	45,302,436			85,837,590	
16. Iowa IA	L	10,941,400	28,474,912			39,416,312	80,000
17. Kansas KS	L	7,764,678	14,208,301			21,972,979	54,877
18. Kentucky KY	L	6,528,659	30,264,224			36,792,883	122,288
19. Louisiana LA	L	17,469,916	23,605,622			41,075,538	
20. Maine ME	L	1,459,092	10,352,928			11,812,020	36,459
21. Maryland MD	L	12,852,000	53,022,074			65,874,073	
22. Massachusetts MA	L	9,561,961	50,515,283			60,077,245	
23. Michigan MI	L	14,937,734	92,953,619			107,891,354	
24. Minnesota MN	L	19,420,595	38,322,507			57,743,103	
25. Mississippi MS	L	4,757,459	31,473,928			36,231,387	
26. Missouri MO	L	7,540,208	35,489,150			43,029,358	1,413,169
27. Montana MT	L	1,637,754	5,871,682			7,509,435	
28. Nebraska NE	L	6,550,620	10,452,370			17,002,990	
29. Nevada NV	L	14,021,703	14,882,066			28,903,770	
30. New Hampshire NH	L	1,326,137	21,310,276			22,636,413	
31. New Jersey NJ	L	15,867,805	83,052,241	1,478		98,921,525	
32. New Mexico NM	L	1,979,885	13,133,207			15,113,092	71,000
33. New York NY	N						
34. North Carolina NC	L	16,694,373	75,068,625			91,762,999	451,219
35. North Dakota ND	L	5,974,047	7,197,276			13,171,323	
36. Ohio OH	L	23,416,562	120,643,543			144,060,105	
37. Oklahoma OK	L	13,128,761	14,122,053			27,250,814	
38. Oregon OR	L	8,981,261	14,250,501			23,231,762	
39. Pennsylvania PA	L	24,556,991	154,437,876			178,994,867	493
40. Rhode Island RI	L	2,920,672	20,451,910			23,372,583	
41. South Carolina SC	L	7,367,311	30,011,125			37,378,436	11,493
42. South Dakota SD	L	10,789,921	12,545,845			23,335,765	
43. Tennessee TN	L	10,863,836	36,585,348			47,449,184	49,224
44. Texas TX	L	47,929,523	185,708,495			233,638,018	83,392,198
45. Utah UT	L	17,238,806	21,145,193			38,383,999	
46. Vermont VT	L	1,175,178	6,386,683			7,561,860	
47. Virginia VA	L	19,617,506	44,221,082			63,838,588	37,776
48. Washington WA	L	11,891,265	44,884,593			56,775,857	
49. West Virginia WV	L	1,241,413	9,230,069			10,471,482	
50. Wisconsin WI	L	7,198,319	65,134,754			72,333,074	
51. Wyoming WY	L	1,012,540	2,207,202			3,219,742	
52. American Samoa AS	N						
53. Guam GU	L	3,474,771				3,474,771	
54. Puerto Rico PR	L	2,935,968	71,062			3,007,030	
55. US Virgin Islands VI	L	1,527,009	10,695			1,537,704	
56. Northern Mariana Islands MP	L	80,085				80,085	
57. Canada CAN	N	74				74	
58. Aggregate Other Alien OT	XXX	1,970,397	8,819			1,979,216	
59. Subtotal	XXX	649,474,429	2,459,140,958	1,478		3,108,616,865	101,016,295
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	258,962				258,962	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	1,206,208				1,206,208	
94. Aggregate other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	650,939,598	2,459,140,958	1,478		3,110,082,035	101,016,295
96. Plus Reinsurance Assumed	XXX	421,082	15,987			437,069	
97. Totals (All Business)	XXX	651,360,680	2,459,156,945	1,478		3,110,519,104	101,016,295
98. Less Reinsurance Ceded	XXX	216,170,354	981,431,283			1,197,601,637	
99. Totals (All Business) less Reinsurance Ceded	XXX	435,190,326	1,477,725,662	1,478		1,912,917,467	101,016,295
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	1,740,082	8,819			1,748,902	
58002. AIA Anguilla	XXX	36,623				36,623	
58003. VGB British Virgin Islands	XXX	193,691				193,691	
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Total (Lines 58001 through 58003 + 58998) (Line 58 above)	XXX	1,970,397	8,819			1,979,216	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Total (Lines 9401 through 9403 + 9498) (Line 94 above)	XXX						

(a) Active Status Counts:

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

STATEMENT AS OF June 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
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 Asset Management, LLC	88-4400641			
Sammons Industrial, Inc.	87-3758037			
HyElement Power, Inc.				
H2 Fuels, Inc.				
Sammons Industrial Capital, 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
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				
Galway Plant and Tool Hire 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
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.				
Sammons CAES Holdings, LLC				
DC Solutions LLC				
Pathfinder Renewable Wind Energy, LLC				
Sammons Energy Storage Holdings LLC				
Laramie Wind LLC				
Sammons Renewable Energy Holdings, Inc.				
SRE OpCo, Inc.				

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

PART 1 - ORGANIZATIONAL CHART

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
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.				
SRE Focalpoint, LLC				
SRE Focalpoint Member, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
SRE Wind OpCo Inc.				
SRE Blocker #2, Inc.				
SRE Midway LLC				
SRE Midway HoldCo LLC				
SRE Midway Member LLC				
Midway Wind, LLC				
SRE Blocker #3, Inc.				
SRE Rio Bravo, LLC				
Rio Bravo Wind Renewables, LLC				
Rio Bravo Wind Capital, LLC				
Rio Bravo Wind Holdings, LLC				
Rio Bravo Windpower, LLC				
SRE DevCo, Inc.				
SRE Hydro DevCo, Inc.				
SRE Hydro Canada-1, LLC				
Sammons Renewable Energy Canada Holdings Inc.				
SRE Hydro Canada Corp				
SRE Hydro Canada General Services Ltd.				
Clemina Hydro Power LP				
Clemina Hydro Power GP Ltd.				
Clemina Hydro Power LP				
Serpentine Hydro Power LP				
Serpentine Hydro Power GP Ltd.				
Serpentine Hydro Power LP				
Columbia Mountains Power LP				
Columbia Mountains Power GP Ltd.				
Columbia Mountains Power LP				
English Hydro Power GP Ltd.				
English Hydro Power LP				
Fosthall Creek Power LP				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
SRE Blocker #4, Inc.				
SRE Blocker #5, Inc.				
SRE Blocker #6, Inc.				
SRE Blocker #7, Inc.				
SRE Blocker #8, Inc.				
Sammons Equity Alliance, Inc.				
Sammons Capital, Inc.				
Nextgen Re Holdings, LLC				
Neworld.Energy Holdings, LLC				
Neworld.Energy LLC				
Enterhealth, LLC				
Sammons Power Development, Inc.				
Otter, Inc.				
Gila Bend Power Partners, LLC				
PR Holdings, Inc.				
Pathfinder Ranches, LLC				
Sweetwater River Conservancy, LLC				
Sweetwater River Conservancy Greater Sage-Grouse Habitat Bank, LLC				
Sweetwater River Conservancy Bald and Golden Eagle Bank, LLC				
Sweetwater River Conservancy Wetland Mitigation Bank, LLC				
Pathfinder Land and Ranch Management, LLC				
Pathfinder Bison Bend, LLC				
Wooden Rifle Grazing Association, LLC				
Pathfinder Buzzard Bird Ranch, LLC				
Two Crosses Grazing Association, LLC				
Pathfinder Cardwell Access Ranch, LLC				
Wooden Rifle Grazing Association, LLC				
Pathfinder Cardwell Ranch, LLC				
Wooden Rifle Grazing Association, LLC				
Pathfinder Dumbell Ranch, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
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				
CCI Ohana LLC				
K2 Development, LLC				
KDC HoldCo LLC				
KDC Real Estate JV I Controlling GP LLC				
KDC Real Estate JV I General Partner LP				
KDC Real Estate JV I LP				
KDC Real Estate JV I REIT LLC				
KDC Real Estate JV I Operating LLC				
KDC Real Estate JV I General Partner LP				
KDC Real Estate JV I LP				
KDC Real Estate JV I REIT LLC				
KDC Real Estate JV I Operating LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
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				
AJ Highland Park Investors, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
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				
JLB Chapman LP				

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
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				
E2M Villas at RPW, LLC				
AHC Villas Richmond, LLC				
VG Morrow Park Capital LLC				
Morrow Park City Apartments LLC				
JLB Partners LLC				
JLB BUILDERS LLC				
JLB REALTY LLC				
JLB RESIDENTIAL LLC				
JLB Stafford Land LP				
JLB 2728 Cedar Springs, LP				
JLB McLean LLC				
JLB Center Street, LP				
JLB Winhall, LP				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
JLB Portales Partners Mgr L.P.				
JLB Portales Partners LLC				
JLB West Paces Phase I L.P.				
JLB West Paces Phase I GP LLC				
Ski Partners, LLC				
SP Land Company, LLC				
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				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
CCI Bethesda SL LLC				
Silverstone Bethesda, LP				
Silverstone Bethesda Owner, LLC				
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				
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 f/k/a Generation Mortgage Company				
Guggenheim MZ Holdings, LLC (fka Guggenheim-meZocliq Holdings, LLC)				
Guggenheim Insurance Holdco, LLC				
PLIC Holdings, LLC				
DLPG, LLC				
DLPG II Executive, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
GLAC Holdings, LLC				
GLAC LV Holdings, LLC				
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				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Guggenheim Funds Investment Advisors, LLC				
Guggenheim Funds Distributors, LLC				
GSA, LLC				
Guggenheim Corporate Funding, LLC				
Corio RR Finance-3, LLC				
Corio RR Finance-4, LLC				
G-Covestre Capital Holdings LLC				
Covestre Capital PropCo-1 LLC				
Covestre Capital PropCo-2 LLC				
Covestre Capital PropCo-3 LLC				
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				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Covestre Capital PropCo-30 LLC				
Covestre Capital PropCo-35 LLC				
Covestre Capital LLC				
Guggenheim Investor Services, LLC				
Guggenheim Partners Advisors, LLC				
Guggenheim Partners Investment Management, LLC				
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 (fka G-Craton 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				
Teton Holdings I LLC (fka G-Prairie LLC)				
G-PUFF MM LLC				
G-PUFF LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
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				
GIES Managing Member, LLC				
GIES Investment, LLC				
GIES Holdco, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
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				
Guggenheim Core Plus Fund, LLC				
AMC Investor Holdings LLC				
GPAM Holdings II, LLC				
GPIM Holdings VIII, Ltd.				
NZCG Feeder 1, L.P.				
Guggenheim NSA Napoli-Mirabella Trust 2019				
Guggenheim NSA Napoli-Mirabella Trust 2022				
Guggenheim Partners Opportunistic Investment Grade Securities Fund 2015, LLC				
Guggenheim Partners Opportunistic Investment Grade Securities Fund, LLC				
Guggenheim Private Debt Fund 2.0 Managing Member, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
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 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				
3200 West Twain Holdings I 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 (fka Guggenheim Commercial Real Estate Finance, LLC)				
Guggenheim Real Estate (CA), Inc. (fka Guggenheim Commercial Real Estate Finance (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 Credit Partners, 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 f/k/a Guggenheim Retail Real Estate Partners, Inc.				
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 D'Iberville 1506, LLC				
JL Dripping Springs 1369, LLC				
JL East Syracuse 1473, LLC				
JL El Paso 1537, LLC				

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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				
JL Little Rock 1489, LLC				

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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				
JL Saraland 1552, LLC				

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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 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				
NC Naperville 623, LLC				
SE Sacramento 1224, 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
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. (fka Guggenheim-Nicklaus Fund I, Ltd.)				
GNP-IC, LLC				
GNP-MR, LLC				
Carmocela Investimentos Imobiliarios E Turisticos, Unipessoal, Lda.				
Guggenheim GNP, LLC (fka Guggenheim Nicklaus Partners, LLC)				
GNP-BA, LLC				
GNP-BA S.R.L.				

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
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				
Metric Finance TopCo, LLC				

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

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
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.)				
Bennington Stark Capital Company, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
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				
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.				

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

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00000	Sammons Enterprises, Inc. ESOT	00000	30-6332515				Sammons Enterprises, Inc. ESOT	TX	UIP					NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	88-0214301				Consolidated Investment Services, Inc.	DE	UIP	Sammons Enterprises, 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	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5664082				GPI Ventures, LLC	DE	NIA	Asheville Resolution Corporation	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3979980				Community Investments, Inc.	DE	NIA	Sammons Equity Alliance, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3256643				Constitution, LLC	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-0864422				Sammons Corporation	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-0441748				Sammons Financial Group, Inc.	DE	UIP	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-0569064				Sammons Securities, Inc.	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2586652				Sammons Financial Network, LLC	DE	NIA	Sammons Securities, Inc.	Ownership	100.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					Stone Roots M Trust	DE	DS	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					New Roots M Trust	DE	DS	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	NO	
00431	Sammons Enterprises, Inc. ESOT	00000	27-4013872				MNL Reinsurance Company	IA	IA	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	NO	
00431	Sammons Enterprises, Inc. ESOT	00000	61-1583842				Solberg Reinsurance Company	IA	IA	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	NO	
00431	Sammons Enterprises, Inc. ESOT	00000	84-3081181				Canal Reinsurance Company	IA	IA	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	30-1012500				My Financial Freedom LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3005562				Sammons Institutional Group, Inc.	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-4150950				Property Disposition, Inc.	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Stone Roots N Trust	DE	DS	North American Company	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					New Roots N Trust	DE	DS	North American Company	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1863087				Heyday Insurance Agency LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	31-1720376				Beacon Capital Management, Inc.	OH	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-4400641				SFG Fortuna, LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4616844				SFG Tenura, LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1600408				SFG Bermuda, LTD	BMU	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	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	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2888760				Sammons Industrial, Inc.	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	NO	

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

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00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Industrial Capital, LLC	DE	NIA	Sammons Industrial, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AIS SIND, LLC	DE	NIA	Sammons Industrial Capital, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					HyElement Power, Inc	DE	NIA	Sammons Industrial, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					H2 Fuels, Inc	DE	NIA	Sammons Industrial, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4732426				Briggs International, Inc	DE	NIA	Sammons Industrial, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1057927				Sync Storage Solutions, Inc	DE	NIA	Briggs International, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2869108				Industrial US Holdings, Inc	DE	NIA	Briggs International, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3345393				SitePro Rentals, Inc	DE	NIA	Industrial US Holdings, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2622734				Briggs Industrial Solutions, Inc	DE	NIA	Industrial US Holdings, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2659334				Briggs Equipment Mexico, Inc	DE	NIA	Briggs Equipment, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Controladora Briggs de Mexico, S. de R.L. de C.V.	MEX	NIA	Briggs Equipment, Inc	Ownership	99.0	SEI ESOT	NO	
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	
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	
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	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					Montacargas Yale de Mexico, S.A. de C.V.	MEX	NIA	Briggs Equipment, Inc	Ownership	99.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	98-01677402				Briggs Equipment, S.A. de C.V.	MEX	NIA	Briggs Equipment, Inc	Ownership	99.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5197776				Briggs UK Holdings, Inc	DE	NIA	Briggs International, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-3223561				Briggs Equipment UK Limited	GBR	NIA	Briggs UK Holdings, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Neckar Investments Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Maxim (GB) Limited	GBR	NIA	Neckar Investments Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Rosemount Holdings Ltd		NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Access Plus (Scotland) Ltd		NIA	Rosemount Holdings Ltd	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Trainingplus.Com Ltd		NIA	Rosemount Holdings Ltd	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					J.B. Plant Hire (Dungannon) Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					J.B. Plant Hire Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					BE Finance Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hitec Lift Trucks Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Balloo Hire Centre Limited		NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Aerial Platform Hire Limited		NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hiremech Holdings Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hiremech Limited	GBR	NIA	Hiremech Holdings Limited	Ownership	100.0	SEI ESOT	NO	

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

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00000	Sammons Enterprises, Inc. ESOT	00000	46-0605243				Heelstone Energy, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-0843832				Dement Farm, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3508121				Raeford Farm, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2577874				Duplin Solar II, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2514639				North Carolina Solar III, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	47-1605448				ABV Holdings, LLC	NC	NIA	Heelstone Energy II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-4871374				Albemarle Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0931096				Broadway Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-4878156				Van Slyke Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	47-1933734				SRK Holdings, LLC	NC	NIA	Heelstone Energy III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Kenansville Solar Farm, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Red Hill Solar Center, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Samarcand Solar Farm, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					BRE NC Solar 1, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					Lafayette Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Rockingham Solar, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SID Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					York Road Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					Aspen Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Balsam Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Cedar Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Elm Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Sweetgum Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					Morgan Farm, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Laurinburg Solar, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Nashville Farms, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					ESA Selma NC 1, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ESA Smithfield 1 NC, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings IV, LLC	NC	NIA	Heelstone Energy VII, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Durham Solar, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Innovative Solar 23, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					ZV Solar 3, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	NO	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					Cornwall Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	

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

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

SCHEDULE Y
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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	
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	
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	
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	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	81-1190748				PR Holdings Inc	DE	NIA	Sammons Equity Alliance, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-3173187				Pathfinder Ranches, LLC	WY	NIA	PR Holdings Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-3173187				Sweetwater River Conservancy, LLC	WY	NIA	Pathfinder Ranches, LLC	Ownership	100.0	SEI ESOT	NO	
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	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Bison Bend, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Cardwell Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Dumbell Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Pathfinder Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Perkins Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Sand Creek, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Sun Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
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	
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	

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

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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	
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Buzzard Bird Ranch, LLC	Ownership	25.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Pathfinder Ranch, LLC	Ownership	25.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Miracle Mile Ranch, LLC	Ownership	25.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Sand Creek, LLC	Ownership	25.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Cardwell Ranch, LLC	Ownership	20.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Bison Bend, LLC	Ownership	20.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Perkins Ranch, LLC	Ownership	20.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Cardwell Access, LLC	Ownership	20.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Two Iron Ranch, LLC	Ownership	20.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Stewart Creek Grazing Association, LLC	WY	NIA	Pathfinder Sun Ranch, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Stewart Creek Grazing Association, LLC	WY	NIA	Pathfinder Stewart Creek Ranch, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2838232				Sammons Equity Alliance, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2178848				Compatriot Capital, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2093595				CCE Funding LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Ohana LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					K2 Development, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1279971				KDC HoldCo LLC	DE	NIA	K2 Development, LLC	Ownership	25.0	SEI ESOT	NO	
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	
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	
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		SEI ESOT	NO	
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	
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	
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	
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	
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		SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0299888				ASG Mortgage Investors, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	35.3	SEI ESOT	NO	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	Sammons Enterprises, Inc. ESOT	00000	80-0299902				DBI/ASG Advisors, LP	DE	NIA	ASG Mortgage Investors, LLC	Ownership	14.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2775585				CCI Residential LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4414103				Albion Residential LLC	DE	NIA	CCI Residential LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4444468				Albion Construction LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4444468				Albion HoldCo LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2775585				Albion Columbus 1, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Evanston Investors I, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Oak Park Member, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion DeVille Member LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-4664891				Albion at Beachwood LLC	DE	NIA	Albion DeVille Member LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-4683762				Beachwood Apartments LLC	DE	NIA	Albion at Beachwood LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Parklane GP, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	25-1425737				Pent House Associates	DE	NIA	Albion at Parklane GP, LLC	Ownership	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Highland Park, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2514861				AJ Highland Park Investors, LLC	DE	NIA	Albion at Highland Park, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Jacobs Highland Park, LLC	DE	NIA	AJ Highland Park Investors, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at New Forum Member, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					New Forum Owner LLC	DE	NIA	New Forum Apartments JV Investors, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion in the Gulch Member, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Renaissance Place, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
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	

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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	
00000	Sammons Enterprises, Inc. ESOT	00000	87-2079440				Albion at Palatine, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion St. Louis, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					AK St. Louis Owner, LLC	DE	NIA	AK St. Louis Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3885114				SLBCA Holding LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3072487				Soo Line Building City Apartments LLC	DE	NIA	SLBCA Holding LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507004				JLB Chapman LP	DE	NIA	Albion HoldCo LLC	Ownership	98.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507004				JLB Chapman LP	DE	NIA	JLB Chapman GP LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507004				JLB Chapman LP	DE	NIA	CCI Residential LLC	Ownership	2.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-3984532				JLB Chapman GP LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2282391				Albion 636 Division, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion on Lake Cook Mezz, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2143965				Albion on Lake Cook, LLC	DE	NIA	Albion on Lake Cook Mezz, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Murfreesboro Member, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2456865				Albion Murfreesboro Investors, LLC	DE	NIA	Albion Murfreesboro Member, LLC	Ownership	20.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2440458				Albion at Murfreesboro, LLC	DE	NIA	Albion Murfreesboro Investors, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-2566125				CCI Historic, Inc.	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	92-3821611				Albion Music Row, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Music Row II, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	92-3733634				Albion Lawrenceville, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0497080				VGH/Dallas LLC	DE	NIA	CCI Residential LLC	Ownership	70.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3536429				Village Green Holding LLC	DE	NIA	VGH/Dallas LLC	Ownership	100.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3536429				Village Green Communications LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	NO	
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	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1829701				Morrow Park Holding LLC	DE	NIA	Compatriot Capital, Inc	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-5393796				VG ECU Holdings LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					LAV MP Holding, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2765840				CCI/HTC, Inc	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-1962246				E2M Holdings, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	30.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-1962023				E2M Partners, LLC	DE	NIA	E2M Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2811198				Legacy KDC Holdings, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	35.6	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4004306				E2M Villas at RPW, LLC	TX	NIA	Compatriot Capital, Inc	Ownership	79.3	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2858194				AHC Villas Richmond, LLC	TX	NIA	E2M Villas at RPW, LLC	Ownership	70.0	SEI ESOT	NO	

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00000	Sammons Enterprises, Inc. ESOT	00000	35-2497885				VG Morrow Park Capital LLC	DE	NIA	Compatriot Capital, Inc	Ownership	84.8	SEI ESOT	NO	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3880287				JLB Partners LLC	DE	NIA	Compatriot Capital, Inc	Ownership	40.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-1997454				JLB BUILDERS LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0153203				JLB REALTY LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4702578				JLB RESIDENTIAL LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4817766				JLB Stafford Land LP	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2441843				JLB 2728 Cedar Springs, LP	TX	NIA	JLB Partners LLC	Ownership	30.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2441843				JLB 2728 Cedar Springs, LP	TX	NIA	Compatriot Capital, Inc	Ownership	70.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean LLC	DE	NIA	Compatriot Capital, Inc	Ownership	39.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean LLC	DE	NIA	JLB McLean Partners LP	Ownership	21.9	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean Partners LP	DE	NIA	JLB Partners LLC	Ownership	65.7	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1763066				JLB Center Street, LP	TX	NIA	Compatriot Capital, Inc	Ownership	70.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1763066				JLB Center Street, LP	TX	NIA	JLB Partners LLC	Ownership	30.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1763047				JLB Winhall, LP	TX	NIA	Compatriot Capital, Inc	Ownership	70.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1763047				JLB Winhall, LP	TX	NIA	JLB Partners LLC	Ownership	30.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0410379				JLB Portales Partners Mgr L.P.	TX	NIA	Compatriot Capital, Inc	Ownership	23.9	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0410379				JLB Portales Partners Mgr L.P	TX	NIA	JLB Partners LLC	Ownership	76.1	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1641185				JLB Portales Partners LLC	DE	NIA	JLB Portales Partners Mgr L.P	Ownership	50.0	SEI ESOT	NO	
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	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					JLB West Paces Phase I GP LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2885037				Ski Partners, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	32.7	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-0389296				SP Land Company, LLC	DE	NIA	Ski Partners, LLC	Ownership	80.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8563569				Ski Partners II, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	32.8	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1845293				Woodbine Legacy Investment Partners, LP	DE	NIA	Compatriot Capital, Inc	Ownership	45.7	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1367956				Woodbine Legacy Pref Partners, LP	DE	NIA	Compatriot Capital, Inc	Ownership	42.1	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1367046				Woodbine Legacy Holdings, LLC	DE	NIA	Woodbine Legacy Pref Partners, LP	Ownership	7.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2200867				Gerrity Holdings LLC	DE	NIA	Compatriot Capital, Inc	Ownership	40.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8156591				Gerrity Group, LLC	DE	NIA	Gerrity Holdings LLC	Ownership	100.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5494752				Gerrity Retail Fund 3, L.P	DE	NIA	Gerrity Retail Partners 3, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8156591				Gerrity Retail Partners 3, LLC	DE	NIA	Gerrity Group, LLC	Ownership	100.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5513736				GRF Special, LLC	DE	NIA	Gerrity Group, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5513736				GRF Special, LLC	DE	NIA	Gerrity Retail Investors 3, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-0526222				Gerrity Retail Investors 3, LLC	DE	NIA	Gerrity Group, LLC	Ownership	94.7	SEI ESOT	NO	
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	

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00000	Sammons Enterprises, Inc. ESOT	00000					CCI GG Prime 1 LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	88-3614656				Gerrity Prime 1, LLC	DE	NIA	Gerrity Group, LLC	Management	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI SSL Holding LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-0799208				Silverstone Senior Living, LLC	DE	NIA	CCI SSL Holding LLC	Ownership	37.3	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Tysons SL, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-0782247				Silverstone Tysons, LP	DE	NIA	CCI Tysons SL, LLC	Ownership	85.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2413782				Silverstone Tysons Owner, LLC	DE	NIA	Silverstone Tysons, LP	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Bethesda SL LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1558132				Silverstone Bethesda, LP	DE	NIA	CCI Bethesda SL LLC	Ownership	85.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1539060				Silverstone Bethesda Owner, LLC	DE	NIA	Silverstone Bethesda, LP	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI SSL Funding LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-1607554				SSL CCI Funding, LLC	DE	NIA	CCI SSL Funding LLC	Ownership	85.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Alexandria SL LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2873070				Silverstone Alexandria II, LP	DE	NIA	CCI Alexandria SL LLC	Ownership	90.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI MAC 5BW LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Atlanta Industrial LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
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	
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	
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	
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	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	75-1152016				Sammons Capital, Inc	DE	NIA	Sammons Equity Alliance, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0460383				Enterhealth, LLC	TX	NIA	Sammons Capital, Inc	Ownership	21.3	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Nextgen Re Holdings, LLC	DE	NIA	Sammons Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3504425				Neworld.Energy Holdings, LLC	DE	NIA	Nextgen Re Holdings, LLC	Ownership	25.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3504425				Neworld.Energy Holdings, LLC	DE	NIA	Gerrity Holdings LLC	Ownership	3.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2082139				Neworld.Energy LLC	NV	NIA	Neworld.Energy Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2879653				Sammons Power Development, Inc	DE	NIA	Sammons Equity Alliance, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	73-1186819				Otter, Inc	OK	NIA	Sammons Power Development, Inc	Ownership	100.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3960584				SAGE Assets, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4358656				Guggenheim Capital, LLC	DE	NIA	SAGE Assets, Inc	Ownership	30.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	94-3489008				Guggenheim Partners, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8734966				GP Holdco, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	NO	

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00000	Sammons Enterprises, Inc. ESOT	00000	20-8734966				GP Holdco, LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8735034				GPFT Holdco, LLC	DE	NIA	GP Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-4332886				Guggenheim Insurance Holdco, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-4333580				PLIC Holdings, LLC	DE	NIA	Guggenheim Insurance Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					DLPG, LLC	DE	NIA	Guggenheim Insurance Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1801988				DLPG II Executive, LLC	DE	NIA	DLPG, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim MZ Holdings, LLC (fka Guggenheim-meZocliq Holdings, LLC)	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1454227				GLAC Holdings, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GLAC LV Holdings, LLC	DE	NIA	GLAC Holdings, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GLAC LV Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5289665				GFMH, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	99.8	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	30-0852108				Guggenheim Holdco Sub II, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	01-0625839				Guggenheim Alternative Asset Management, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	55-0787375				Guggenheim Management, LLC	DE	NIA	Guggenheim Alternative Asset Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-0877775				Guggenheim Advisors, LLC	DE	NIA	Guggenheim Alternative Asset Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GPC LIX, LLC	DE	NIA	Guggenheim Advisors, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-0561623				Guggenheim Portfolio Company VII, LLC	DE	NIA	Guggenheim Advisors, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-0877754				Guggenheim Portfolio Company X, LLC	DE	NIA	Guggenheim Advisors, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GPA Services, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2348325				Guggenheim Real Estate, LLC (fka Guggenheim Commercial Restate Finance, LLC)	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0459105				Guggenheim Real Estate (CA), Inc. (fka Guggenheim Real Estate (CA), Inc. (fka Guggenheim Commercial Real Estate Finance (CA), Inc.)	DE	NIA	Guggenheim Real Estate, LLC (fka Guggenheim Commercial Restate Finance, LLC)	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3419734				Guggenheim Partners India Holdings, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5637417				Thomas Weisel India Opportunity Fund, L.P.	DE	NIA	Guggenheim Partners India GP, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0635974				GP India Opportunities Feeder Fund, LP	CYM	NIA	Guggenheim Partners India GP, LLC	Management		SEI ESOT	NO	

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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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					ACEI Holdco, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GI Holdco II LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					GI Holdco LLC	DE	NIA	GI Holdco II LLC	Ownership	100.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566073				Guggenheim Partners Investment Management Holdings, LLC	DE	NIA	GMI GPIMH, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Campa Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-3818222				CSCN LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					ELM 3 MM Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ELM MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETCO C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETCO C-G LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETMF C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETMF C-G LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Fitzcarraldo Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP-AMZ 1 Venture, LP	DE	NIA	Fitzcarraldo Funding LLC	Ownership	97.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-Craton MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-Craton 2 MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Acri Holdings LLC (fka G-Craton Holdings LLC)	DE	NIA	G-Craton MM LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-Ficus MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-One MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-One Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-PIPE MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GLAM MilHsg Fee LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	

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00000	Sammons Enterprises, Inc. ESOT	00000					G-PIPE LLC	DE	NIA	G-PIPE MM LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-Prairie MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-4088107				Teton Holdings I LLC (fka G-Prairie LLC)	DE	NIA	G-Prairie MM LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-PUFF MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-PUFF LLC	DE	NIA	G-PUFF MM LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-PUFF 2 MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-3742773				G-PUFF 2 LLC	DE	NIA	G-PUFF 2 MM LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-PUFF 3 MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-4441571				G-PUFF 3 LLC	DE	NIA	G-PUFF 3 MM LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GRE MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GRE-Aspen Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP Aspen Venture, LP	DE	NIA	GRE MM LLC	Ownership	97.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GRE-Birch Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP Birch Venture, LP	DE	NIA	GRE MM LLC	Ownership	97.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GRE-Iviron Funding, LLC	DE	NIA	GRE MM LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GRE-Pine Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP Pine Venture, LP	DE	NIA	GRE MM LLC	Ownership	97.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GRE-Samara Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP Samara Venture, LP	DE	NIA	GRE MM LLC	Ownership	97.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GRE-Spruce Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP Spruce Venture, LP	DE	NIA	GRE MM LLC	Ownership	97.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					Gulf of Mexico Energy Infrastructure Platform LLC	DE	NIA	Gulf of Mexico Energy Infrastructure Platform MM LLC	Management		SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					Molly Aida Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP-AMZ 2 Venture, LP	DE	NIA	Molly Aida Funding LLC	Ownership	97.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Orinoco Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3882697				Rosales Funding LLC	DE	NIA	Rosales Holdco LLC	Ownership	76.5	SEI ESOT	NO	

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00000	Sammons Enterprises, Inc. ESOT	00000	84-3882697				Rosales Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3904333				Rosales Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	88-0870852				SB Tech Holdings I LLC	DE	NIA	SB Tech Holdings I MM LLC	Management		SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	87-4511656				Short Line Rail Transportation LLC	DE	NIA	Short Line Rail Transportation MM LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Teton Holdings II MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3888862				Ulmus Funding LLC	DE	NIA	Ulmus Holdco LLC	Ownership	76.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3888862				Ulmus Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3925515				Ulmus Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0421378				GC Orpheus Investors, LLC	DE	NIA	Guggenheim Partners, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GIES Managing Member, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-1777067				GIES Investment, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-3766718				GIES Holdco, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-3780564				GIES, LLC	DE	NIA	GIES Holdco, LLC	Ownership	89.8	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-3780564				GIES, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0530847				Guggenheim Partners Europe Limited	IRL	NIA	GPIMH Sub Holdco, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Fund Management (Europe) Limited	IRL	NIA	GPIMH Sub Holdco, Inc.	Ownership	100.0	SEI ESOT	NO	
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	

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00000	Sammons Enterprises, Inc. ESOT	00000	27-1566073				Guggenheim Partners Investment Management, LLC	DE	NIA	GMI GPIM, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2476386				I-SAIL, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SAIL 4 VFN NOTE ISSUER, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0980791				SAILS-3, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					MERLIN Series 2015-A LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					MERLIN Series 2015-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					MERLIN Series 2015-C LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SAILES 4-0, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Corio Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Funding, LLC	DE	NIA	Corio Funding, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance Co., LLC	DE	NIA	Corio RR Funding, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance Co.-2, LLC	DE	NIA	Corio RR Finance Co., LLC	Ownership	100.0	SEI ESOT	NO	
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	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	84-5172462				ETUR C-G 2 LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETUR C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					NZCG Feeder 1, L.P.	CYM	NIA	GPIM Holdings VIII, Ltd	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GPIM Holdings VIII, Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Global Investments Public Limited Company	IRL	NIA	Guggenheim Partners Fund Management (Europe) Limited	Management		SEI ESOT	NO	
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		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2886445				Guggenheim Partners Opportunistic Investment Grade Securities Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	

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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	
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		SEI ESOT	NO	
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		SEI ESOT	NO	
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		SEI ESOT	NO	
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		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0, Ltd	Ownership	74.6	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0, LLC	Ownership	12.4	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0-I, LLC	Ownership	13.1	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management		SEI ESOT	NO	
00000	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	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2427966				GW Ocean, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	30-0887520				5180-2 CLO LP	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	06-1566500				Bingham CDO L.P.	CYM	NIA	GIM GP Ltd.	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-2341207				Artemis Aircraft Investments, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Copper River CLO Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GIM GP Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2943395				GPM-Center Court, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0935684				Guggenheim High-Yield Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2991676				Guggenheim Loan Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim NSA Napoli-Mirabella Trust 2019	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim NSA Napoli-Mirabella Trust 2022	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0815983				Guggenheim Private Debt Fund, LLC	DE	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0374613				Guggenheim Private Debt Master Fund, LLC	DE	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management		SEI ESOT	NO	

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00000	Sammons Enterprises, Inc. ESOT	00000	61-1758762				Guggenheim Private Debt Fund, Ltd.	CYM	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management		SEI ESOT	NO	
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	
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		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1231263				Iron Hill CLO Designated Activity Company	IRL	NIA	Guggenheim Partners Europe Limited	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0158747				Kennecott Funding Ltd.	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				AMC Investor Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Bronco Media MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hyperscale Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos C-G LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4917915				Magma WCFF II Ltd.	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144136				NZC Guggenheim Fund Limited	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0586015				NZC Guggenheim Fund LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1879383				NZC Guggenheim Master Fund Limited	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1473135				BBEP Legacy Holdings, LLC	DE	NIA	NZC Guggenheim Fund Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	77-0709769				NZCG Funding Ltd.	CYM	NIA	NZC Guggenheim Master Fund Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1374616				NZCG Funding LLC	DE	NIA	NZCG Funding Ltd.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3422885				Orpheus Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	

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00000	Sammons Enterprises, Inc. ESOT	00000	20-3423059				Orpheus Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Lionel Investors LLC	DE	NIA	Orpheus Holdings LLC	Ownership	44.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Sands Point Funding Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1252874				Seven Sticks CLO Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Stellar Funding, Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2646081				Promenade Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2787671				Promenade Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Promenade MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-1020107				SAIL 4 Finance, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-3809007				Guggenheim Core Plus Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0399374				Guggenheim Corporate Funding, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance-3, LLC	DE	NIA	Guggenheim Corporate Funding, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance-4, LLC	DE	NIA	Guggenheim Corporate Funding, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3770846				G-Covestre Capital Holdings LLC	DE	NIA	Guggenheim Corporate Funding, LLC	Management		SEI ESOT	NO	
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	
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	
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	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-5 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-8 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-9 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-10 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-11 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-12 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-13 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-14 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-15 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-16 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-17 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-18 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	

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00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-19 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-22 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-24 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-25 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-27 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-28 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-29 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-30 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-35 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	30-0003311				Guggenheim Investor Services, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	48-1175174				Guggenheim Funds Distributors, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4525194				GSA, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	48-1183041				Security Investors, LLC	KS	NIA	Rydex Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0963388				GS Gamma Investments, LLC	DE	NIA	GS Gamma Management, LLC	Management		SEI ESOT	NO	
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	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0412624				3200 West Twain Holdings I LLC	DE	NIA	Guggenheim Credit Services, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2477543				Acsal Holdco LLC	DE	NIA	Guggenheim Credit Services, LLLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Lionel Investors LLC	DE	NIA	Guggenheim Credit Services, LLLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Energy LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2726468				Guggenheim Energy Opportunities Fund, LP	DE	NIA	Guggenheim Energy LLC	Management		SEI ESOT	NO	

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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	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3304818				Guggenheim Transparent Value, LLC	DE	NIA	GPIMH Sub, LLC	Management		SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					Transparent Value Private Limited	IND	NIA	Transparent Value, L.L.C.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-0438962				Guggenheim Partners Advisory Company	SD	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8738804				Links Holdings, Inc.	DE	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144923				Links Holdings LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144923				Links Holdings LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities Greece Holdings, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities Ireland Holdings, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities Europe Limited		NIA	Guggenheim Securities Ireland Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144448				Guggenheim Securities, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144448				Guggenheim Securities, LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5717564				Guggenheim Trust Assets, LLC	DE	NIA	Guggenheim Securities, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities International, Ltd.	GBR	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities Credit Partners, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Middle East Limited	ARE	NIA	Links GKPL Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Japan, Ltd.	JPN	NIA	Links GPJL Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0898051				GWM Holdco, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0898051				GWM Holdco, LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0887580				Asset Consulting Group, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-4095774				GP Feeder Fund Management, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
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	

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

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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	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0535371				GNP-BA S.R.L.	ARG	NIA	GNP-BA, LLC	Ownership	95.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3160999				Guggenheim GNP, LLC (fka Guggenheim Nicklaus Partners, LLC)	DE	NIA	GC Parent Holdings, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3160999				Guggenheim GNP, LLC (fka Guggenheim Nicklaus Partners, LLC)	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	NO	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					Carmocela Investimentos Imobiliarios E Turisticos, Unipessoal, Lda	PRT	NIA	GNP-MR, LLC	Ownership	100.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1493411				GDP - Pilara Lotes, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8716009				GC Pilar Golf Investment, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144136				Pilar Holdings, LLC	FL	NIA	Guggenheim GNP, LLC (fka Guggenheim Nicklaus Partners, LLC)	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144136				Pilar Holdings, LLC	FL	NIA	Guggenheim Nicklaus Partners, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Toledo-MNG, LLC	DE	NIA	GC Pilar Golf Investment, LLC	Ownership	90.6	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Toledo-SLS, LLC	DE	NIA	GC Pilar Golf Investment, LLC	Ownership	90.6	SEI ESOT	NO	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					West Coast QSR Acquisitions, LLC	DE	NIA	Guggenheim Development Services, LLC	Ownership	100.0	SEI ESOT	NO	
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	
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	
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	
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	
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	

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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	
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	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	92-1126606				JL Broken Bow 1694, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	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	
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	
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	
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	
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	
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	
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	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1376573				JL Cypress 821, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	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	
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	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	88-1198128				JL East Syracuse 1473, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	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	
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	
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	
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	

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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	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1657665				JL Evansville 1459, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	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	
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	
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	
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	
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	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2668210				JL Fort Wright 1611, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	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	
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	
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	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	92-1204428				JL Hughes Springs 1696, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	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	
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	
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	
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	
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	
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	
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	
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	

SCHEDULE Y
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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	
00000	Sammons Enterprises, Inc. ESOT	00000	86-2897054				JL Little Rock 1489, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3242971				JL Louisville 1437, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2455259				JL Machesney Park 1388, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3705866				JL Manitowoc 1257, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-3742155				JL Manvel 1255, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	87-2994079				JL McAlester 1490, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-2012916				JL McAllen 1625, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	92-1801113				JL Miami Township 1603, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
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	
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	
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	
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	
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	
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	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1630968				JL Oconomowoc 1513, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	92-1907801				JL Olean 1705, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1005370				JL Oshkosh 1465, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	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	
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	

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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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	86-2866544				JL Pharr 1482, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	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	
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	
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	
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	
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	
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	
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	
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	
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	
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	
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	
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	
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	
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	
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	
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	
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	
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	
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	
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	
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	

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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	
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	
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	
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	
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	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3986639				National Brand Investors I, LLC	DE	NIA	Stonebridge Investors III, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-4285653				Retail Investors III, LLC	DE	NIA	Stonebridge Investors III, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507993				FD Orange Beach 859, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1806677				GW Phoenix 799, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3922242				NC Lincolnshire 624, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	90-1036369				NC Naperville 623, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4096359				SE Sacramento 1224, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1872507				TLEXP Ellisville 926, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2553419				GM Lansing 824, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2639102				JL Milwaukee 1397, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2678796				JL Plover 1320, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1457200				JL Porter 1414, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3793426				JL Princeton 1332, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4464896				Guggenheim Services, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4464896				Guggenheim Services, LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0575985				GC Disbursement Agent, LLC	DE	NIA	Guggenheim Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-4297522				Guggenheim Disbursement Agent, LLC	DE	NIA	Guggenheim Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Receivable Financing, LLC	DE	NIA	Guggenheim Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4406374				Guggenheim Manager, Inc	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GMI GPIMH, LLC	DE	NIA	Guggenheim Manager, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GMI GPIM, LLC	DE	NIA	Guggenheim Manager, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0135327				Guggenheim Premises I, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0135327				Guggenheim Premises I, LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-2773465				Guggenheim SPAC Holdings, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-2773465				Guggenheim SPAC Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	NO	

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00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim GGP Holdings, LLC	DE	NIA	Guggenheim SPAC Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GGP Holdco, LLC	DE	NIA	Guggenheim GGP Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GGP Sponsor Holdings, LLC	DE	NIA	GGP Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Gores Guggenheim Sponsor LLC	DE	NIA	GGP Sponsor Holdings, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3001692				Metric Finance TopCo, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3001692				Metric Finance TopCo, LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GPH Funding II, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Acquisition Corp. II	CYM	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Acquisition Corp. III	CYM	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2847694				Metric Finance Acquisition Corp. IV (fka Bound Brook Capital Corporation)	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Holdings I, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					First Light Acquisition Group, Inc	DE	NIA	Metric Finance Holdings I, LLC	Ownership	16.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Holdings II, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Holdings III, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1204962				Silver Sustainable Solutions Corp. (fka GPH Funding I, LLC)	DE	NIA	Metric Finance Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Holdings IV, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Meteora Venture Partners Acquisition Corp	DE	NIA	Metric Finance Holdings IV, LLC	Ownership	17.3	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-4863472				GC Deferred Compensation I, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-0415853				AC Storage, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	
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	
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	
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	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					Pilara Lotes II, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5433411				White Oak Guggenheim Feeder Fund, LLC	DE	NIA	Guggenheim Partners, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	77-0709769				Liberty Hampshire Holdings, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	77-0709769				Liberty Hampshire Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	NO	

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00000	Sammons Enterprises, Inc. ESOT	00000	88-1321172				GEFI Company, LLC	DE	NIA	Liberty Hampshire Holdings, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-1321172				GEFI Company, LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-1358195				GIFLS Capital Company, LLC	DE	NIA	GEFI Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-1358195				GIFLS Capital Company, LLC	DE	NIA	Guggenheim Treasury Services, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3935220				Guggenheim Treasury Services, LLC	DE	NIA	Liberty Hampshire Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
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	
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	
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	
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	
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	
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	
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	
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	
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	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					Cedar Springs (Cayman) Ltd.	CYM	NIA	Cedar Springs Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
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	
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	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					Ridgefield Funding Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
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	
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	
00000	Sammons Enterprises, Inc. ESOT	00000					White Plains Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	Sammons Enterprises, Inc. ESOT	00000	26-0419808				GIFS Capital Company, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	99.5	SEI ESOT	NO	
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	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1374616				GIFMS Capital Company, LLC	CYM	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	NO	
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	
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	
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	
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	
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	
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	
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	
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	
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	
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	
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	
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	
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	
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	
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	
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	
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	
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	
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	
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	
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	
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	

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	98-1523545				Blanford Capital Company #23, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
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	

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.	NO
	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.	NO

Explanation:

9.

Bar Code:

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

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

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

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

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

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

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

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. Funding allowance	1,942,402	1,942,402		
2505. Separate account fund revenues receivable	1,662,198		1,662,198	1,762,021
2506. Leasehold improvements	1,466,935	1,466,935		
2597. Summary of remaining write-ins for Line 25 from Page 02	5,071,535	3,409,337	1,662,198	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	30,043,206	32,867,217
2505. Payable for central clearing swap	7,040,988	11,537,497
2506. Contra accrual for post employment benefits	(5,737,753)	(5,737,753)
2597. Summary of remaining write-ins for Line 25 from Page 03	31,346,441	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	592,143	(113,290)	18,312
08.305. Foreign exchange gain (loss)	(186,893)	(873,595)	(1,742,906)
08.397. Summary of remaining write-ins for Line 8.3 from Page 04	405,250	(986,884)	(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	211,761	193,712	216,168
2797. Summary of remaining write-ins for Line 27 from Page 04	211,761	193,712	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		
2.2 Additional investment made after acquisition	1,742,012	1,510,231
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other-than-temporary impairment recognized		
8. Deduct current year's depreciation	1,318,538	2,605,176
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	99,473,606	99,050,132
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	99,473,606	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	53,070,000	857,406,554
2.2 Additional investment made after acquisition	35,343,501	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)		
6. Total gain (loss) on disposals	(1,099,741)	(69,718)
7. Deduct amounts received on disposals	286,218,474	701,629,918
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,641,213,881	3,838,880,315
12. Total valuation allowance	(3,277,674)	(3,455,630)
13. Subtotal (Line 11 plus Line 12)	3,637,936,206	3,835,424,685
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	3,637,936,206	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	20,000,000	394,833,941
2.2 Additional investment made after acquisition	519,643,176	516,559,118
3. Capitalized deferred interest and other		
4. Accrual of discount	59,304	167,131
5. Unrealized valuation increase (decrease)	14,719,121	40,324,447
6. Total gain (loss) on disposals	22,070	434,555
7. Deduct amounts received on disposals	97,636,372	269,003,415
8. Deduct amortization of premium and depreciation	3,232,168	6,537,150
9. Total foreign exchange change in book/adjusted carrying value	6,599,157	807,548
10. Deduct current year's other-than-temporary impairment recognized	257,112	74,136
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,267,792,269	3,807,875,092
12. Deduct total nonadmitted amounts	71,141	328,698
13. Statement value at end of current period (Line 11 minus Line 12)	4,267,721,127	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	1,989,433,807	15,924,876,760
3. Accrual of discount	59,804,370	136,442,508
4. Unrealized valuation increase (decrease)	125,459,865	(399,636,984)
5. Total gain (loss) on disposals	(80,840,657)	(143,587,226)
6. Deduct consideration for bonds and stocks disposed of	3,948,460,245	11,947,204,110
7. Deduct amortization of premium	21,528,893	46,519,551
8. Total foreign exchange change in book/adjusted carrying value	6,883,889	(14,102,407)
9. Deduct current year's other-than-temporary impairment recognized	213,973,521	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)	56,854,686,569	58,937,847,390
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	56,854,686,569	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)	33,874,102,417	15,891,814,252	15,582,673,326	248,376,824	33,874,102,417	34,431,620,167		33,403,568,745
2. NAIC 2 (a)	19,531,148,789	240,283,794	702,506,385	(198,465,119)	19,531,148,789	18,870,461,079		19,717,454,461
3. NAIC 3 (a)	1,875,766,357	2,269,380	44,171,920	(48,307,187)	1,875,766,357	1,785,556,630		2,074,143,228
4. NAIC 4 (a)	1,356,168,372	2,159,727	43,231,207	(41,359,134)	1,356,168,372	1,273,737,758		1,377,295,298
5. NAIC 5 (a)	333,145,338	910,914	4,796,553	26,266,149	333,145,338	355,525,848		364,795,933
6. NAIC 6 (a)	9,560,926	378,408	851,857	(327,893)	9,560,926	8,759,584		18,056,701
7. Total Bonds	56,979,892,199	16,137,816,475	16,378,231,248	(13,816,360)	56,979,892,199	56,725,661,066		56,955,314,366
PREFERRED STOCK								
8. NAIC 1	74,279,582	51,970		1,368,528	74,279,582	75,700,080		71,989,200
9. NAIC 2	1,406,909,627		255,426,128	(30,296,175)	1,406,909,627	1,121,187,324		1,489,484,981
10. NAIC 3	84,677,500		46,107,463	69,989,644	84,677,500	108,559,681		84,377,291
11. NAIC 4	8,309,000			(293,965)	8,309,000	8,015,035		7,547,750
12. NAIC 5	31,720,100			(31,720,100)	31,720,100	(1)		
13. NAIC 6	418,200			134,300	418,200	552,500		408,000
14. Total Preferred Stock	1,606,314,006	51,970	301,533,591	9,182,232	1,606,314,006	1,314,014,617		1,653,807,222
15. Total Bonds & Preferred Stock	58,586,206,205	16,137,868,445	16,679,764,839	(4,634,128)	58,586,206,205	58,039,675,683		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 $ 1,651,184,861 ; NAIC 2 $ 76,716,999 ;
NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
7709999999 Totals	117,825,684	XXX	116,645,248	1,507,194	

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	1,088,592	934,957
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		(1,145)
6. Deduct consideration received on disposals	128,443,000	22,197,936
7. Deduct amortization of premium	10,719	35,303
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	117,825,685	245,190,812
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	117,825,685	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	365,355,997
3.	Unrealized Valuation increase/(decrease)	(6,390,201)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	107,709,795
6.	Considerations received/(paid) on terminations	113,666,154
7.	Amortization	(333,653,506)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(254,621)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	350,129,835
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	350,129,835

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)				11,947,322
3.1	Add:				
	Change in variation margin on open contracts – Highly Effective Hedges				
3.11	Section 1, Column 15, current year to date minus				
3.12	Section 1, Column 15, prior year				
	Change in variation margin on open contracts – All Other				
3.13	Section 1, Column 18, current year to date minus	5,330,568			
3.14	Section 1, Column 18, prior year	(27,675)	5,358,243	5,358,243	
3.2	Add:				
	Change in adjustment to basis of hedged item				
3.21	Section 1, Column 17, current year to date minus				
3.22	Section 1, Column 17, prior year				
	Change in amount recognized				
3.23	Section 1, Column 19, current year to date minus	5,330,568			
3.24	Section 1, Column 19, prior year plus	(27,675)			
3.25	SSAP No. 108 adjustments		5,358,243	5,358,243	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year				1,038,797
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	1,038,797			
4.23	SSAP No. 108 adjustments		1,038,797		
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				16,289,002
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				16,289,002

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						XXX	XXX	XXX			XXX	XXX	XXX		

NONE

SI05

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					1	584,375,467
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions			1	584,375,467					1	584,375,467
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory	1	584,375,467								

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	350,129,835	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote – Total Ending Cash Balance	16,289,002	
3.	Total (Line 1 plus Line 2)		366,418,837
4.	Part D, Section 1, Column 6	635,774,195	
5.	Part D, Section 1, Column 7	(269,355,357)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(1)

			Fair Value Check
7.	Part A, Section 1, Column 16	716,040,243	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		716,040,243
10.	Part D, Section 1, Column 9	1,489,203,640	
11.	Part D, Section 1, Column 10	(773,163,397)	
12.	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	3,643,721	
14.	Part B, Section 1, Column 20	16,452,800	
15.	Part D, Section 1, Column 12	20,096,521	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E – PART 2 – VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		794,575,091
2. Cost of cash equivalents acquired	17,694,567,834	7,938,481,190
3. Accrual of discount	18,504,358	226,774
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(41)	(21,844)
6. Deduct consideration received on disposals	16,102,995,976	8,733,252,361
7. Deduct amortization of premium		8,850
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,610,076,175	
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,610,076,175	

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		Book/Adjusted Carrying Value	Additional Investment Made After
Description of Property	City	State	Date Acquired	Name of Vendor	Time of Acquisition	Amount of Encumbrances	Less Encumbrances	Acquisition
Acquired by purchase								
Office building	West Des Moines	IA	11/30/2020					500,927
0199999 - Acquired by purchase								500,927
Acquired by internal transfer								
0299999 - Acquired by internal transfer								
0399999 Totals								500,927

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	Book/Adjusted Carrying Value Less Encumbrances	9	10	11	12	13	Book/Adjusted Carrying Value Less Encumbrances on		Foreign Exchange Gain			Gross Income Earned Less Interest	Taxes, Repairs and Expenses
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Encumbrances	Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A. C.V. (11-9-10)	Total Foreign Exchange Change in B./A. C. V.	Disposal	Amounts Received During Year	(Loss) on Disposal	Realized Gain(Loss) on Disposal	Total Gain (Loss) on Disposal	Incurred on Encumbrances	Incurred
NONE																			
0399999 Totals																			

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 - Farm Mortgages								
0199999 - Mortgages in Good Standing - Farm Mortgages								
Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed								
0299999 - Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed								
Mortgages in Good Standing - Residential Mortgages - All Other								
0399999 - Mortgages in Good Standing - Residential Mortgages - All Other								
Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed								
0499999 - Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed								
Mortgages in Good Standing - Commercial Mortgages - All Other								
1155	New York	NY		04/28/2023	7.718		1,444,999	25,306,884
1167	Los Angeles	CA		05/19/2023	4.250		4,000,000	20,869,565
1177	Las Vegas	NV		04/11/2023	10.717		12,005,940	596,422,755
1179	Stockbridge	GA		05/18/2023	6.240	53,070,000		83,575,000
0599999 - Mortgages in Good Standing - Commercial Mortgages - All Other						53,070,000	17,450,939	726,174,204
Mortgages in Good Standing - Mezzanine Loans								
0699999 - Mortgages in Good Standing - Mezzanine Loans								
0899999 - Mortgages in Good Standing - Total Mortgages in Good Standing (sum of 0199999 through 0699999)						53,070,000	17,450,939	726,174,204
Restructured Mortgages - Farm Mortgages								
0999999 - Restructured Mortgages - Farm Mortgages								
Restructured Mortgages - Residential Mortgages - Insured or Guaranteed								
1099999 - Restructured Mortgages - Residential Mortgages - Insured or Guaranteed								
Restructured Mortgages - Residential Mortgages - All Other								
1199999 - Restructured Mortgages - Residential Mortgages - All Other								
Restructured Mortgages - Commercial Mortgages - Insured or Guaranteed								
1299999 - Restructured Mortgages - Commercial Mortgages - Insured or Guaranteed								
Restructured Mortgages - Commercial Mortgages - All Other								
1399999 - Restructured Mortgages - Commercial Mortgages - All Other								
Restructured Mortgages - Mezzanine Loans								
1499999 - Restructured Mortgages - Mezzanine Loans								
1699999 - Restructured Mortgages - Total Restructured Mortgages (sum of 0999999 through 1499999)								
Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Farm Mortgages								
1799999 - Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Farm Mortgages								
Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Residential Mortgages - Insured or Guaranteed								
1899999 - Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Residential Mortgages - Insured or Guaranteed								
Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Residential Mortgages - All Other								
1999999 - Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Residential Mortgages - All Other								
Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Commercial Mortgages - Insured or Guaranteed								
2099999 - Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Commercial Mortgages - Insured or Guaranteed								
Mortgages with Overdue Interest over 90 days , Not in Process of Foreclosure - Commercial Mortgages - All Other								
2199999 - Mortgages with Overdue Interest over 90 days , Not in Process of Foreclosure - Commercial Mortgages - All Other								
Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Mezzanine Loans								
2299999 - Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Mezzanine Loans								
2499999 - Mortgages with Overdue Interest Over 90 days, Not in Process of Foreclosure - Total Mortgages with Overdue Interest Over 90 Days, Not in the Process of Foreclosure (sum of 1799999 through 2299999)								
Mortgages in the Process of Foreclosure - Farm Mortgages								
2599999 - Mortgages in the Process of Foreclosure - Farm Mortgages								
Mortgages in the Process of Foreclosure - Residential Mortgages - Insured or Guaranteed								
2699999 - Mortgages in the Process of Foreclosure - Residential Mortgages - Insured or Guaranteed								
Mortgages in the Process of Foreclosure - Residential Mortgages - All Other								
2799999 - Mortgages in the Process of Foreclosure - Residential Mortgages - All Other								
Mortgages in the Process of Foreclosure - Commercial Mortgages - Insured or Guaranteed								
2899999 - Mortgages in the Process of Foreclosure - Commercial Mortgages - Insured or Guaranteed								
Mortgages in the Process of Foreclosure - Commercial Mortgages - All Other								
2999999 - Mortgages in the Process of Foreclosure - Commercial Mortgages - All Other								
Mortgages in the Process of Foreclosure - Mezzanine Loans								
3099999 - Mortgages in the Process of Foreclosure - Mezzanine Loans								
3299999 - Mortgages in the Process of Foreclosure - Total Mortgages in the Process of Foreclosure (sum of 2599999 through 3099999)								
3399999 Totals						53,070,000	17,450,939	726,174,204

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 closed by repayment																	
1002	Grand Prairie	TX		04/28/2015	04/18/2023	15,060,510							15,060,510	15,060,510			
786	Mission Hills	CA		04/30/2013	05/02/2023	21,472,797							21,520,798	21,520,798			
776	Laurel	MD		12/30/2016	05/01/2023	38,486,018							38,486,018	38,486,018			
774	Washington	DC		12/30/2016	06/27/2023	52,624,139							52,624,139	52,624,139			
775U	Seattle	WA		05/15/2019	04/24/2023	8,413,301							8,413,301	8,413,301			
781	Indianapolis	IN		03/19/2013	05/15/2023	18,495,435							18,495,435	18,495,435			
1083	Chicago	IL		12/31/2021	03/01/2023	21,770,257								723,671		723,671	723,671
0199999 - Mortgages closed by repayment						176,322,457							154,600,201	155,323,872		723,671	723,671
Mortgages with partial repayments																	
973	Boston	MA		12/15/2014		574,394							574,394	574,394			
1051	Charleston	SC		09/29/2015		201,118							201,118	201,118			
975	Destin	FL		12/18/2014		294,270							294,270	294,270			
1054	Orlando	FL		10/01/2015		98,228							98,228	98,228			
1130	San Jose	CA		12/10/2018		162,801							162,801	162,801			
1056	New York	NY		02/05/2016		78,256							78,256	78,256			
904	Upland	CA		09/06/2013		175,266							175,266	175,266			
1028	Ladera Ranch	CA		06/30/2015		96,601							96,601	96,601			
734	Mount Arlington	NJ		12/23/2011		71,701							71,701	71,701			
972	Columbia	SC		12/03/2014		176,668							176,668	176,668			
1108	Philadelphia	PA		01/09/2018		199,693							199,693	199,693			
1122	Baltimore	MD		09/05/2018		84,237							84,237	84,237			
1121	Westminster	CO		08/20/2018		104,205							104,205	104,205			
981	Fenton	MO		12/23/2014		205,475							205,475	205,475			
1001	Irvine	CA		03/31/2015		163,462							163,462	163,462			
991	New York	NY		01/30/2015		169,780							169,780	169,780			
1059	San Diego	CA		11/02/2015		77,354							77,354	77,354			
1089	Sacramento	CA		12/09/2016		97,430							97,430	97,430			
1140	Denver	CO		05/01/2019		95,203							95,203	95,203			
1029	Elk Grove	CA		07/10/2015		173,206							173,206	173,206			
968	Murfreesboro	TN		11/04/2014		52,336							52,336	52,336			
783	Washington	DC		03/22/2013		488							488	488			
1060	Panama City Beach	FL		10/20/2015		154,595							154,595	154,595			
1007	Secaucus	NJ		05/01/2015		64,933							64,933	64,933			
1153	Wilmington	NC		09/24/2019		493,821							493,821	493,821			
786	Mission Hills	CA		04/30/2013		48,001							48,001	48,001			
768	Mobile	AL		01/15/2013		41,511							41,511	41,511			
1049	Boston	MA		12/30/2016		165,549							165,549	165,549			
1078	Baltimore	MD		01/28/2016		221,947							221,947	221,947			
995	New York	NY		05/05/2015		87,411							87,411	87,411			
922	Beverly Hills	CA		12/30/2016		114,338							114,338	114,338			
724	Atlanta	GA		10/18/2011		123,401							123,401	123,401			
701	Denver	CO		04/16/2010		93,238							93,238	93,238			
999	Bedford	NH		03/26/2015		80,082							80,082	80,082			
1005	Omaha	NE		04/17/2015		57,662							57,662	57,662			
742	Vancouver	WA		04/02/2012		101,025							101,025	101,025			
1050	Omaha	NE		09/22/2015		124,602							124,602	124,602			
1149	Nashville	TN		07/25/2019		147,892							147,892	147,892			
774	Washington	DC		12/30/2016		412,510							412,510	412,510			
799	Kalamazoo	MI		08/14/2013		108,045							108,045	108,045			
909	Hillsborough	NJ		09/30/2013		181,788							181,788	181,788			
1115	San Diego	CA		04/20/2018		122,284							122,284	122,284			
1065	Conroe	TX		11/12/2015		130,106							130,106	130,106			
1094	Charlotte	NC		03/10/2017		220,231							220,231	220,231			
993	San Diego	CA		03/02/2015		423,109							423,109	423,109			
1120	Rochester	NY		08/02/2018		184,954							184,954	184,954			

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
1136	Bothell	WA		02/25/2019		121,151							121,151	121,151			
1138U	Coconut Grove	FL		11/15/2022		49,251							49,251	49,251			
1106	Park City	UT		12/27/2017		165,030							165,030	165,030			
1009	Vienna	VA		05/06/2015		76,489							76,489	76,489			
979	Mission Viejo	CA		12/22/2014		63,790							63,790	63,790			
1145	Orlando	FL		07/24/2019		83,207							83,207	83,207			
1003	New Carrollton	MD		05/11/2015		206,269							206,269	206,269			
951	Katy	TX		12/30/2016		109,786							109,786	109,786			
1126	Cleveland	OH		10/18/2018		103,082							103,082	103,082			
925	New York	NY		04/10/2014		109,196							109,196	109,196			
1041	Stamford	CT		08/21/2015		118,683							118,683	118,683			
19336	Clinton	MD		05/16/2019		61,958							61,958	61,958			
1000	Columbia	SC		03/31/2015		155,656							155,656	155,656			
1098	Columbia	MD		07/25/2017		93,544							93,544	93,544			
930	New York	NY		05/12/2014		341,976							341,976	341,976			
794	South Lake Tahoe	CA		08/20/2019		215,185							215,185	215,185			
997	Hyattsville	MD		03/26/2015		62,012							62,012	62,012			
1010	Irvine	CA		05/11/2015		189,519							189,519	189,519			
1019	Walnut Creek	CA		06/01/2015		88,653							88,653	88,653			
992	Portland	OR		02/27/2015		168,774							168,774	168,774			
921	Morrisville	NC		12/30/2013		106,332							106,332	106,332			
1119	Pittsburgh	PA		08/30/2018		107,116							107,116	107,116			
1142	Sacramento	CA		06/26/2019		249,171							171,586	171,586			
1137	Campbell	CA		03/14/2019		42,372							42,372	42,372			
1131U	Orlando	FL		06/27/2019		7,555							7,555	7,555			
1111	Baltimore	MD		01/31/2018		124,015							124,015	124,015			
1159	Geneva	IL		03/05/2021		51,234							51,234	51,234			
1144	Yonkers	NY		07/02/2019		77,176							77,176	77,176			
1131	Orlando	FL		12/20/2018		80,155							80,155	80,155			
733	Mount Arlington	NJ		12/23/2011		29,890							29,890	29,890			
965	Brentwood	CA		11/14/2014		52,685							52,685	52,685			
1138	Coconut Grove	FL		04/11/2019		117,148							117,148	117,148			
916	Rockville	MD		03/27/2014		286,907							286,907	286,907			
781	Indianapolis	IN		03/19/2013		50,431							50,431	50,431			
970	Greenville	SC		11/20/2014		421,379							421,379	421,379			
1084	Fairfax	VA		06/06/2016		150,276							150,276	150,276			
960	White Plains	NY		10/06/2014		364,930							364,930	364,930			
1135	Los Angeles	CA		12/27/2018		(334,937)							(334,937)	(334,937)			
7200142	Sunnyvale	CA		12/09/2015		(63,765)							(63,765)	(63,765)			
920	Morrisville	NC		12/30/2013		121,361							121,361	121,361			
0299999 - Mortgages with partial repayments						11,879,849							11,802,264	11,802,264			
Mortgages disposed																	
0399999 - Mortgages disposed																	
Mortgages transferred																	
0499999 - Mortgages transferred																	
0599999 Totals						188,202,306							166,402,465	167,126,136		723,671	723,671

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Oil and Gas Production - Unaffiliated												
0199999 - Oil and Gas Production - Unaffiliated												XXX
Oil and Gas Production - Affiliated												
0299999 - Oil and Gas Production - Affiliated												XXX
Transportation Equipment - Unaffiliated												
0399999 - Transportation Equipment - Unaffiliated												XXX
Transportation Equipment - Affiliated												
0499999 - Transportation Equipment - Affiliated												XXX
Mineral Rights - Unaffiliated												
0599999 - Mineral Rights - Unaffiliated												XXX
Mineral Rights - Affiliated												
0699999 - Mineral Rights - Affiliated												XXX
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the SVO - Unaffiliated												
0799999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the SVO - Unaffiliated												XXX
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the SVO - Affiliated												
0899999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the SVO - Affiliated												XXX
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the SVO - Unaffiliated												
0999999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the SVO - Unaffiliated												XXX
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the SVO - Affiliated												
1099999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the SVO - Affiliated												XXX
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated												
1199999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated												XXX
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated												
1299999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated												XXX
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated												
1399999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated												XXX
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Affiliated												
1499999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Affiliated												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												
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												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) - Affiliated												
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												XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
000000-00-0	AEA II	Stamford	CT	AEA Mezzanine Management		12/19/2008			25,091			4.270
000000-00-0	AEA III	Stamford	CT	AEA Mezzanine Management		08/16/2013			5,026			3.160
000000-00-0	AEA IV	Stamford	CT	AEA Mezzanine Management		07/27/2018			1,406,807			2.700
000000-00-0	MB SPECIAL OPPORTUNITIES FUND II	Dover	DE	MB Special Opportunites Fund GP, LLC		01/02/2020			7,213,115			18.070
000000-00-0	MONARCH CUSTOMIZED OPPORTUNISTIC FUND - SERIES 1 LP	Wilmington	DE	MCOF-1 GP, LP		01/20/2022			6,500,000			
1799999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated									15,150,039			XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated												
1899999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated												XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated												
000000-00-0	DC TRIDENT HOLDINGS 1, LP	Wilmington	DE	DC Tridend Holdings		10/12/2021			709,271			4.780
000000-00-0	GF CAPITAL PRIVATE EQUITY FUND II-A	Wilmington	DE	GF Capital Private Equity GP II, LLC		06/06/2014			454,149			14.990
000000-00-0	GULF OF MEX ENGY INF	Willmington	DE	Maples Fiduciary Services		07/18/2022			9,374,374			
000000-00-0	JOHN HANCOCK INFRASTRUCTURE FUND	Willmington	DE	John Hancock Infrastructure GP, LLC		06/28/2018			2,123,562			3.600
000000-00-0	MSA ACCELERATION PARTNERS, LP	Wilmington	DE	MSA Acceleration Parterns, LP		01/19/2022			13,788,587			22.910
000000-00-0	OAKTREE OPPORTUNITIES FUND XI	Cayman Island	CYM	Oaktree		07/31/2020			27,750,000			1.670
000000-00-0	OAKTREE POWER OPPS FUND	Cayman Island	CYM	OAKTREE POWER OPPS FUND GP		01/22/2019			1,352,893			4.360
000000-00-0	OAKTREE POWER OPPS FUND VI	Cayman Island	CYM	OAKTREE POWER OPPS FUND VI GP		02/11/2022			15,646,766			4.980
000000-00-0	PINEBRIDGE PREFERRED PARTICIPATION FUND, LP	Wilmington	DE	Pinebridge		06/22/2020			8,528,912			
000000-00-0	REDBIRD SERIES 2019 LP	Wilmington	DE	RedBird Series 219 GenPar LLC		05/04/2021			296,693			3.440
000000-00-0	BLACKROCK GLOBAL INFRASTRUCTURE DEBT ISSUER LP	Wilmington	DE	GID Program US GP LLC		05/28/2021			7,116,840			
000000-00-0	TIIC 2	Luxembourg City	LUX	Compagnie Benjamin de Rothshild		04/24/2018			2,476,800			12.700
000000-00-0	DEXTRA STRATEGIC PARTNERS B-2 LP	Wilmington	DE	Pinebridge		06/22/2020			14,935,906			
1999999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated									104,554,753			XXX

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	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
CUSIP Identification	Name or Description	City	State									
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated												
000000-00-0	ACRI HOLDINGS LLC INTERESTS FUNDED	Various		Craton Holdco		03/19/2021			230,404			
000000-00-0	G-PUFF LLC INTERESTS FUNDED	Various		G-Puff		07/16/2021			598,154			27.690
000000-00-0	MOLLY AIDA FUNDING LLC	Various		Molly Aida		08/17/2020			578,445			26.660
000000-00-0	ORINOCO FUNDING EQUITY FUNDED	Various		Orinoco		10/13/2021			971,556			26.660
000000-00-0	IVIRON	Various		Iviron		12/29/2022			820,250			
2099999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated									3,198,810			XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated												
2199999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated												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			6,841,351			
000000-00-0	SAMARA	Various		GRE-Samara Funding, LLC		12/29/2022			219,189			
2299999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated									7,060,540			XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated												
2399999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated												XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Affiliated												
2499999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Affiliated												XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated												
2599999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated												XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Affiliated												
2699999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Affiliated												XXX
Surplus Debentures, etc. – Unaffiliated												
2799999 - Surplus Debentures, etc. - Unaffiliated												XXX
Surplus Debentures, etc. - Affiliated												
2899999 - Surplus Debentures, etc. - Affiliated												XXX
Collateral Loans - Unaffiliated												
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN	Various		ATHOS		12/19/2022			1,654,738			
BGH81G-7H-8	IVIRON FUNDING COLLATERAL LOAN FUNDED	Various		IVIRON		12/28/2022			2,460,751			
2999999 - Collateral Loans - Unaffiliated									4,115,489			XXX
Collateral Loans - Affiliated												
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									4,650,003			XXX
Non-collateral Loans - Unaffiliated												
3199999 - Non-collateral Loans - Unaffiliated												XXX
Non-collateral Loans - Affiliated												
3299999 - Non-collateral Loans - Affiliated												XXX
Capital Notes - Unaffiliated												
3399999 - Capital Notes - Unaffiliated												XXX
Capital Notes - Affiliated												
3499999 - Capital Notes - Affiliated												XXX
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
3599999 - Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												XXX
Guaranteed Federal Low Income Housing Tax Credit - Affiliated												
3699999 - Guaranteed Federal Low Income Housing Tax Credit - Affiliated												XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
3799999 - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated												
3899999 - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated												XXX
Guaranteed State Low Income Housing Tax Credit - Unaffiliated												
3999999 - Guaranteed State Low Income Housing Tax Credit - Unaffiliated												XXX
Guaranteed State Low Income Housing Tax Credit - Affiliated												
4099999 - Guaranteed State Low Income Housing Tax Credit - Affiliated												XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated												
4199999 - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated												XXX
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated												
4299999 - Non-Guaranteed State Low Income Housing Tax Credit - Affiliated												XXX
All Other Low Income Housing Tax Credit - Unaffiliated												

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
4399999 - All Other Low Income Housing Tax Credit - Unaffiliated												XXX
All Other Low Income Housing Tax Credit - Affiliated												
4499999 - All Other Low Income Housing Tax Credit - Affiliated												XXX
Working Capital Finance Investment - Unaffiliated												
4599999 - Working Capital Finance Investment - Unaffiliated												XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated												
4699999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated												XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Affiliated												
4799999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Affiliated												XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated												
4899999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated												XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Affiliated												
4999999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Affiliated												XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Unaffiliated												
5099999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Unaffiliated												XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Affiliated												
5199999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Affiliated												XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Unaffiliated												
5299999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Unaffiliated												XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Affiliated												
5399999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Affiliated												XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated												
5499999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated												XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated												
5599999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated												XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Unaffiliated												
5699999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Unaffiliated												XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Affiliated												
5799999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Affiliated												XXX
Any Other Class of Assets - Unaffiliated												
5899999 - Any Other Class of Assets - Unaffiliated												XXX
Any Other Class of Assets - Affiliated												
5999999 - Any Other Class of Assets - Affiliated												XXX
6099999 – Subtotals - Unaffiliated									123,820,280			XXX
6199999 – Subtotals - Affiliated									14,909,353			XXX
6299999 Totals									138,729,633			XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Oil and Gas Production - Unaffiliated																			
0199999 - Oil and Gas Production - Unaffiliated																			
Oil and Gas Production - Affiliated																			
0299999 - Oil and Gas Production - Affiliated																			
Transportation Equipment - Unaffiliated																			
0399999 - Transportation Equipment - Unaffiliated																			
Transportation Equipment - Affiliated																			
0499999 - Transportation Equipment - Affiliated																			
Mineral Rights - Unaffiliated																			
0599999 - Mineral Rights - Unaffiliated																			

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	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
Mineral Rights - Affiliated																		
0699999 - Mineral Rights - Affiliated																		
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the SVO - Unaffiliated																		
0799999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the SVO - Unaffiliated																		
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the SVO - Affiliated																		
0899999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the SVO - Affiliated																		
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the SVO - Unaffiliated																		
0999999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the SVO - Unaffiliated																		
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the SVO - Affiliated																		
1099999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the SVO - Affiliated																		
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																		
1199999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																		
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated																		
1299999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated																		
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated																		
1399999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated																		
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Affiliated																		
1499999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Affiliated																		
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																		
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																		
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																		
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																		
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																		
000000-00-0	AEA II	Stamford	CT	RETURN OF CAPITAL	12/19/2008	04/14/2023								283,897	283,897				
000000-00-0	AEA III	Stamford	CT	RETURN OF CAPITAL	08/16/2013	04/10/2023								22,948	22,948				
000000-00-0	AEA IV	Stamford	CT	RETURN OF CAPITAL	07/27/2018	04/19/2023								123,989	123,989				
000000-00-0	MB SPECIAL OPPORTUNITIES	Dover	DE	RETURN OF CAPITAL	10/02/2014	06/26/2023								1,419,991	1,419,991				
000000-00-0	MB SPECIAL OPPORTUNITIES FUND II	Dover	DE	RETURN OF CAPITAL	01/02/2020	06/30/2023								1,736,410	1,736,410				
1799999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated														3,587,235	3,587,235				
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																		
000000-00-0	NZC GUGGENHEIM	New York	NY	RETURN OF CAPITAL	04/01/2013	04/27/2023								67,203	67,203				
1899999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated														67,203	67,203				
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated																		
000000-00-0	54 MADISON PARTNERS	New York	NY	RETURN OF CAPITAL	01/11/2016	06/06/2023								650,974	650,974				
000000-00-0	GPC 2	Grand Cayman	CYM	RETURN OF CAPITAL	01/26/2006	04/24/2023								259,112	259,112				
000000-00-0	JOHN HANCOCK INFRASTRUCTURE FUND	Wilmington	DE	RETURN OF CAPITAL	06/28/2018	04/26/2023								3,631,650	3,631,650				
000000-00-0	LEEDS WELD EQUITY IV	New York	NY	RETURN OF CAPITAL	07/23/2004	05/30/2023								26,969	26,969				
000000-00-0	TIIC 2	Luxembourg City	LUX	RETURN OF CAPITAL	04/24/2018	05/12/2023								1,433,460	1,433,460				
000000-00-0	VINE MEDIA	Wilmington	DE	RETURN OF CAPITAL	12/13/2018	06/20/2023								245,311	245,311				
1999999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated														6,247,476	6,247,476				
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - 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				
40168P-BM-9	PDFNI 2016-E2 1	Various		MBS PAYDOWN	12/01/2016	04/15/2023	856,283							856,283	856,283				158,458
40168P-BN-7	PDFNI 2016-E2 2	Various		MBS PAYDOWN	12/01/2016	04/15/2023	351,375							351,375	351,375				26,283
40168P-BP-2	PDFNI 2016-E2 3	Various		MBS PAYDOWN	12/01/2016	04/15/2023	271,866							271,866	271,866				27,920
40168P-BQ-0	PDFNI 2017-E2 E24	Various		MBS PAYDOWN	05/09/2017	06/30/2023	241,128							241,128	241,128				7,909
40168P-BR-8	PDFNI 2017-E2 5	Various		MBS PAYDOWN	06/09/2017	04/15/2023	207,572							207,572	207,572				6,937
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				4,625
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				455
000000-00-0	G-PIPE	Various		RETURN OF CAPITAL	07/23/2021	06/22/2023								489,444	489,444				
000000-00-0	HYPNOS HOLDCO LLC INTEREST FUNDED	Various		RETURN OF CAPITAL	10/22/2021	04/21/2023								339,009	339,009				
2099999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated							2,175,320	80,785				80,785		3,084,559	3,084,559				232,587
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated																		
000000-00-0	PROJECT 29	Cleveland	OH	RETURN OF CAPITAL	08/27/2019	04/04/2023								890,844	890,844				
2199999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated														890,844	890,844				
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated																		

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
000000-00-0	BIRCH	Various		RETURN OF CAPITAL	12/29/2022	06/30/2023								79,517	79,517				
000000-00-0	PINE	Various		RETURN OF CAPITAL	12/29/2022	06/30/2023								203,654	203,654				
2299999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated														283,171	283,171				
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	RETURN OF CAPITAL	01/27/2020	06/15/2023								5,062,875	5,062,875				
2399999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated														5,062,875	5,062,875				
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Affiliated																			
2499999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated																			
2599999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Affiliated																			
2699999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Affiliated																			
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							4,000,000	4,000,000				116,895
2799999 - Surplus Debentures, etc. - Unaffiliated							4,000,000							4,000,000	4,000,000				116,895
Surplus Debentures, etc. - Affiliated																			
2899999 - Surplus Debentures, etc. - Affiliated																			
Collateral Loans - Unaffiliated																			
BGH7BP-GB-2	GORES PIPE LLC COLLATERAL LOAN	Various		VARIOUS	01/12/2022	06/22/2023	2,662,862							2,662,862	2,662,862				114,213
2999999 - Collateral Loans - Unaffiliated							2,662,862							2,662,862	2,662,862				114,213
Collateral Loans - Affiliated																			
3099999 - Collateral Loans - Affiliated																			
Non-collateral Loans - Unaffiliated																			
3199999 - Non-collateral Loans - Unaffiliated																			
Non-collateral Loans - Affiliated																			
3299999 - Non-collateral Loans - Affiliated																			
Capital Notes - Unaffiliated																			
3399999 - Capital Notes - Unaffiliated																			
Capital Notes - Affiliated																			
3499999 - Capital Notes - Affiliated																			
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
3599999 - Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
3699999 - Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
3799999 - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
3899999 - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
3999999 - Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
Guaranteed State Low Income Housing Tax Credit - Affiliated																			
4099999 - Guaranteed State Low Income Housing Tax Credit - Affiliated																			
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
4199999 - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated																			
4299999 - Non-Guaranteed State Low Income Housing Tax Credit - Affiliated																			
All Other Low Income Housing Tax Credit - Unaffiliated																			
4399999 - All Other Low Income Housing Tax Credit - Unaffiliated																			
All Other Low Income Housing Tax Credit - Affiliated																			
4499999 - All Other Low Income Housing Tax Credit - Affiliated																			
Working Capital Finance Investment - Unaffiliated																			
4599999 - Working Capital Finance Investment - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated																			
4699999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Affiliated																			

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
4799999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated																			
09262E-AR-4	BLACKROCK DLF IX 2021-2 CLO SUB	Various		PRIOR YEAR INCOME	09/10/2020	03/31/2023													182,146
92870V-AG-0	VOLTAGE FINANCE CL C	Various		SINKING FUND REDEMPTION	12/01/2016	05/15/2023	5,528,940							5,528,940	5,528,940				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				
4899999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated							5,585,544	391				391		5,585,935	5,585,935				215,937
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Affiliated																			
4999999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Unaffiliated																			
5099999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Affiliated																			
5199999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Unaffiliated																			
5299999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Affiliated																			
5399999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																			
5499999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated																			
5599999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Unaffiliated																			
5699999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Affiliated																			
5799999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Affiliated																			
Any Other Class of Assets - Unaffiliated																			
5899999 - Any Other Class of Assets - Unaffiliated																			
Any Other Class of Assets - Affiliated																			
5999999 - Any Other Class of Assets - Affiliated																			
6099999 – Subtotals - Unaffiliated							12,248,406	391				391		28,037,228	28,037,228				447,045
6199999 – Subtotals - Affiliated							2,175,320	80,785				80,785		3,434,933	3,434,933				232,587
6299999 Totals							14,423,726	81,176				81,176		31,472,161	31,472,161				679,632

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									
3133EP-LK-9	FFCB 6.00 06/43 - 06/24 (A)		05/24/2023	TD SECURITIES LLC	XXX	1,999,000	2,000,000		1.A FE
912810-TS-7	T 3.875 05/15/2043		06/30/2023	GOLDMAN SACHS & CO	XXX	487,188	500,000	2,580	1.A
91282C-GG-0	T 4.125 01/31/2025		06/30/2023	BARCLAYS CAPITAL INC	XXX	984,492	1,000,000	17,434	1.A FE
91282C-HE-4	T 3.625 05/31/2028		06/28/2023	BOMC	XXX	4,920,898	5,000,000	14,361	1.A FE
0109999999 - Bonds - U.S. Governments						8,391,578	8,500,000	34,375	XXX
Bonds - All Other Governments									
0309999999 - Bonds - All Other Governments									XXX
Bonds - U.S. States, Territories and Possessions									
0509999999 - Bonds - U.S. States, Territories and Possessions									XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
0709999999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions									XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
047681-MX-6	ATLFAC 6.5 12/1/2028		06/05/2023	CAPITALIZED INTEREST	XXX	8	8		1.B FE
161038-CE-2	CHAMFH 3.02 01/01/2038		05/17/2023	CAPITALIZED INTEREST	XXX	237	237		1.A FE
3132DW-G9-8	FR SD8324		04/26/2023	VARIOUS	XXX	5,012,454	4,972,106	7,596	1.A
3132YB-XA-9	FR WE6073		05/16/2023	FHN	XXX	1,801,635	1,958,964	3,771	1.A
3133AX-WR-9	FHLMC 30YR UMBS		04/04/2023	CAPITALIZED INTEREST	XXX		2,676		1.B FE
3133KQ-WZ-5	FR RA8754		05/01/2023	BANK OF AMERICA	XXX	1,431,851	1,446,657	2,009	1.A
3136A6-TN-4	FNR 2012-63 ZM		06/01/2023	CAPITALIZED INTEREST	XXX	18,094	18,094		1.A
3136A7-PJ-5	FNR 2012-88 WZ		06/30/2023	CAPITALIZED INTEREST	XXX	1,337	1,337		1.A
3136AB-4N-0	FNR 2013-2 LZ		06/01/2023	CAPITALIZED INTEREST	XXX	482	482		1.A
3136AG-MJ-8	FNR 2013-108 VZ		05/01/2023	CAPITALIZED INTEREST	XXX	43,552	43,552		1.A
3136AH-VS-6	FNR 2013-136 CZ		03/01/2022	CAPITALIZED INTEREST	XXX	15,520	15,520		1.A
3136AN-QW-0	FNR 2015-26 UZ		06/30/2023	CAPITALIZED INTEREST	XXX	27,656	27,656		1.A
3136AR-E2-0	FNR 2016-18 LZ		06/30/2023	CAPITALIZED INTEREST	XXX	37,283	37,283		1.A
3136AR-J3-3	FNMA 16-22		05/19/2023	CAPITALIZED INTEREST	XXX	197,056	197,056		1.A
3136AS-6E-1	FNR 2016-52 PZ		06/30/2023	CAPITALIZED INTEREST	XXX	7,630	7,630		1.A
3136AV-2Z-1	FNR 2017-21 ZD		06/30/2023	CAPITALIZED INTEREST	XXX	51,447	51,447		1.A
3136AV-PM-5	FNR 2017-10 LZ		06/30/2023	CAPITALIZED INTEREST	XXX	11,278	11,278		1.A
3136AW-A9-8	FNR 2017-45 ZK		06/30/2023	CAPITALIZED INTEREST	XXX	16,140	16,140		1.A
3136AX-NB-7	FNR 17-59 DZ		06/30/2023	CAPITALIZED INTEREST	XXX	48,455	48,455		1.A
3136B0-EN-2	FNR 2017-102 PZ		06/30/2023	CAPITALIZED INTEREST	XXX	58,969	58,969		1.A
3136B2-7H-9	FNR 2018-72 ZB		06/30/2023	CAPITALIZED INTEREST	XXX	154,052	154,052		1.A
3136B3-RS-1	FNR 18-89 VZ		06/30/2023	CAPITALIZED INTEREST	XXX	55,203	55,203		1.A
3136BD-C7-1	FNR 2021-4 AZ		06/30/2023	CAPITALIZED INTEREST	XXX	7,893	7,893		1.A
3136BG-4G-3	FNR 2021-65 GZ		06/30/2023	CAPITALIZED INTEREST	XXX	16,725	16,725		1.A
3136BG-5Y-3	FNR 2021-66 DZ		06/30/2023	CAPITALIZED INTEREST	XXX	107,068	107,068		1.A
3136BG-N3-1	FNR 2021-56 ZK		06/30/2023	CAPITALIZED INTEREST	XXX	235,843	235,843		1.A
3136BG-WS-6	FNR 2021-57 TZ		06/30/2023	CAPITALIZED INTEREST	XXX	21,910	21,910		1.A
3136BG-ZR-5	FNR 2021-62 GZ		06/30/2023	CAPITALIZED INTEREST	XXX	45,132	45,132		1.A
3136BH-J3-4	FNR 2021-49 CZ		06/30/2023	CAPITALIZED INTEREST	XXX	15,506	15,506		1.A
3136BJ-E9-2	FNR 2021-73 Z		06/30/2023	CAPITALIZED INTEREST	XXX	9,481	9,481		1.A
3136BJ-F5-9	FNR 2021-73 DZ		06/30/2023	CAPITALIZED INTEREST	XXX	56,448	56,448		1.A
3136BJ-FU-4	FNR 2021-68 Z		06/30/2023	CAPITALIZED INTEREST	XXX	206,156	206,156		1.A
3136BJ-G7-4	FNR 2021-73 AZ		06/30/2023	CAPITALIZED INTEREST	XXX	10,333	10,333		1.A
3136BJ-JW-6	FNR 2021-69 VZ		06/30/2023	CAPITALIZED INTEREST	XXX	15,186	15,186		1.A
3136BJ-WW-1	FNR 2021-76 PZ		06/30/2023	CAPITALIZED INTEREST	XXX	71,472	71,472		1.A
3136BK-EM-0	FNR 2021-82 AZ		06/30/2023	CAPITALIZED INTEREST	XXX	36,758	36,758		1.A
3136BK-TN-2	FNR 2021-85 TZ		06/30/2023	CAPITALIZED INTEREST	XXX	15,307	15,307		1.A
3136BK-WK-4	FNR 2021-95 JZ		06/30/2023	CAPITALIZED INTEREST	XXX	46,311	46,311		1.A
3136BK-X6-4	FNR 2021-94 GZ		06/30/2023	CAPITALIZED INTEREST	XXX	12,923	12,923		1.A
3136BK-XK-3	FNR 2021-96 CZ		06/30/2023	VARIOUS	XXX	492,422	726,720	854	1.A
3136BK-YR-7	FNR 2021-86 ZT		06/30/2023	CAPITALIZED INTEREST	XXX	73,528	73,528		1.A
3136BK-YZ-9	FNR 2021-86 MZ		06/30/2023	CAPITALIZED INTEREST	XXX	120,470	120,470		1.A
3136BL-3W-8	FNR 2022-10 DZ		06/30/2023	CAPITALIZED INTEREST	XXX	15,239	15,239		1.A
3136BL-RU-6	FNR 2022-7 ZE		06/30/2023	CAPITALIZED INTEREST	XXX	42,687	42,687		1.A
3136BL-TN-0	FNR 2022-7 GZ		06/30/2023	CAPITALIZED INTEREST	XXX	83,522	83,522		1.A
3136BM-AH-1	FNR 2022-9 Z		06/30/2023	CAPITALIZED INTEREST	XXX	31,067	31,067		1.A

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
3136BM-HC-5	FNR 2022-21 BZ		06/30/2023	CAPITALIZED INTEREST	XXX	63,614	63,614		1.A
3136BM-PV-4	FNR 2022-17 ZJ		06/30/2023	CAPITALIZED INTEREST	XXX	18,175	18,175		1.A
3136BM-QE-1	FNR 2022-17 ZN		06/30/2023	CAPITALIZED INTEREST	XXX	18,175	18,175		1.A
3136BM-R8-3	FNR 2022-32 CZ		06/30/2023	CAPITALIZED INTEREST	XXX	202,271	202,271		1.A
3136BM-W9-5	FNR 2022-29 ZQ		06/30/2023	CAPITALIZED INTEREST	XXX	363,411	363,411		1.A
3136BN-4A-1	FNR 2022-57 LZ		06/30/2023	CAPITALIZED INTEREST	XXX	50,360	50,360		1.A
3136BN-GM-2	FNR 2022-46 CZ		06/30/2023	CAPITALIZED INTEREST	XXX	39,258	39,258		1.A
3136BN-HB-5	FNR 2022-44 EZ		06/30/2023	CAPITALIZED INTEREST	XXX	52,123	52,123		1.A
3136BN-KF-2	FNR 2022-38 DZ		06/30/2023	CAPITALIZED INTEREST	XXX	98,901	98,901		1.A
3136BN-KP-0	FNR 2022-38 HZ		06/30/2023	CAPITALIZED INTEREST	XXX	80,422	80,422		1.A
3136BN-LA-2	FNR 2022-38 CZ		06/30/2023	CAPITALIZED INTEREST	XXX	35,037	35,037		1.A
3136BN-MA-1	FNR 2022-37 CZ		06/30/2023	CAPITALIZED INTEREST	XXX	116,791	116,791		1.A
3136BN-N5-1	FNR 2022-47 ZA		06/30/2023	CAPITALIZED INTEREST	XXX	108,501	108,501		1.A
3136BN-NX-0	FNR 2022-37 ZK		06/30/2023	CAPITALIZED INTEREST	XXX	403,081	403,081		1.A
3136BN-QR-0	FNR 2022-42 AZ		06/30/2023	CAPITALIZED INTEREST	XXX	82,707	82,707		1.A
3136BN-S2-3	FNR 2022-53 Z		06/30/2023	CAPITALIZED INTEREST	XXX	39,095	39,095		1.A
3136BN-W7-7	FNR 2022-60 GZ		06/30/2023	CAPITALIZED INTEREST	XXX	111,548	111,548		1.A
3136BP-CM-1	FNR 2022-77 BZ		06/30/2023	CAPITALIZED INTEREST	XXX	678,364	678,364		1.A
3136BP-CP-4	FNR 2022-65 GZ		06/30/2023	CAPITALIZED INTEREST	XXX	24,677	24,677		1.A
3136BP-CU-3	FNR 2022-67 ZA		06/30/2023	CAPITALIZED INTEREST	XXX	64,346	64,346		1.A
3136BP-D4-0	FNR 2023-5 CZ		06/30/2023	CAPITALIZED INTEREST	XXX	37,813	37,813		1.A
3136BP-DC-2	FNR 2022-64 KZ		06/30/2023	CAPITALIZED INTEREST	XXX	84,292	84,292		1.A
3136BP-GE-5	FNR 2022-77 AZ		06/30/2023	CAPITALIZED INTEREST	XXX	153,790	153,790		1.A
3136BP-GW-5	FNR 2022-78 AZ		06/30/2023	CAPITALIZED INTEREST	XXX	56,530	56,530		1.A
3136BP-KF-7	FNR 2022-80 LZ		06/30/2023	CAPITALIZED INTEREST	XXX	70,663	70,663		1.A
3136BP-KT-7	FNR 2022-76 HZ		06/30/2023	CAPITALIZED INTEREST	XXX	64,079	64,079		1.A
3136BP-L8-2	FNR 2023-12 LZ		06/30/2023	VARIOUS	XXX	1,971,537	2,025,106	279	1.A
3136BP-MM-0	FNR 2022-83 JZ		06/30/2023	CAPITALIZED INTEREST	XXX	61,516	61,516		1.A
3136BP-MQ-1	FNR 2022-83 DZ		06/30/2023	CAPITALIZED INTEREST	XXX	220,935	220,935		1.A
3136BP-NC-1	FNR 2022-88 BZ		06/30/2023	CAPITALIZED INTEREST	XXX	99,666	99,666		1.A
3136BP-QA-2	FNR 2022-82 GZ		06/30/2023	CAPITALIZED INTEREST	XXX	92,273	92,273		1.A
3136BP-ZE-4	FNR 2023-8 ZA		06/30/2023	CAPITALIZED INTEREST	XXX	46,609	46,609		1.A
3137AX-W3-3	FHR 5269 ZT		06/30/2023	CAPITALIZED INTEREST	XXX	10,045	10,045		1.A
3137AY-KG-5	FHR 4172 UZ		06/30/2023	CAPITALIZED INTEREST	XXX	4,604	4,604		1.A
3137B1-3E-0	FHR 4182 ZK		06/30/2023	CAPITALIZED INTEREST	XXX	28,882	28,882		1.A
3137B3-2Z-0	FHR 4213 MZ		05/31/2023	CAPITALIZED INTEREST	XXX	59,139	59,139		1.A
3137B3-A3-2	FHR 4230 Z		05/01/2023	CAPITALIZED INTEREST	XXX	34,632	34,632		1.A
3137BF-BH-3	FHR 4413 VZ		06/01/2023	CAPITALIZED INTEREST	XXX	9,651	9,651		1.A
3137BR-DQ-5	FHR 4609 QZ		06/30/2023	CAPITALIZED INTEREST	XXX	29,797	29,797		1.A
3137BS-YV-9	FHR 4630 ZL		05/01/2023	CAPITALIZED INTEREST	XXX	44,000	44,000		1.A
3137BT-RY-9	FHR 4636 ZN		06/30/2023	CAPITALIZED INTEREST	XXX	15,641	15,641		1.A
3137FA-5D-6	FHR 4710 GZ		06/01/2023	CAPITALIZED INTEREST	XXX	35,552	35,552		1.A
3137FB-NL-6	FHR 4732 QZ		06/30/2023	CAPITALIZED INTEREST	XXX	82,818	82,818		1.A
3137FB-YC-4	FHR 4734 Z		04/01/2023	CAPITALIZED INTEREST	XXX	11,982	11,982		1.A
3137FD-7H-9	FHR 4748 YZ		06/30/2023	CAPITALIZED INTEREST	XXX	250,902	250,902		1.A
3137FD-DG-4	FHR 4750 KZ		05/31/2023	CAPITALIZED INTEREST	XXX	28,073	28,073		1.A
3137FG-5H-4	FHR 4796 NZ		05/01/2023	CAPITALIZED INTEREST	XXX	5,541	5,541		1.A
3137FJ-C2-3	FHR 4833 VZ		05/01/2023	CAPITALIZED INTEREST	XXX	16,750	16,750		1.A
3137GA-4M-6	FHR 3730 PZ		06/01/2023	CAPITALIZED INTEREST	XXX	100,524	100,524		1.A
3137H1-5M-4	FHR 5123 GZ		06/30/2023	CAPITALIZED INTEREST	XXX	56,124	56,124		1.A
3137H1-BD-7	FHR 5122 Z		06/30/2023	CAPITALIZED INTEREST	XXX	7,665	7,665		1.A
3137H2-5X-8	FHR 5144 BZ		06/30/2023	CAPITALIZED INTEREST	XXX	108,520	108,520		1.A
3137H2-7G-3	FHR 5140 EZ		06/30/2023	CAPITALIZED INTEREST	XXX	214,473	214,473		1.A
3137H2-GR-9	FHR 5146 ZJ		06/30/2023	CAPITALIZED INTEREST	XXX	10,856	10,856		1.A
3137H2-Z6-4	FHR 5150 GZ		06/30/2023	CAPITALIZED INTEREST	XXX	46,820	46,820		1.A
3137H3-2U-5	FHR 5150 Z		06/30/2023	CAPITALIZED INTEREST	XXX	29,416	29,416		1.A
3137H3-JN-3	FHR 5151 ZB		06/30/2023	CAPITALIZED INTEREST	XXX	31,819	31,819		1.A
3137H3-UT-7	FHR 5159 UZ		06/30/2023	CAPITALIZED INTEREST	XXX	4,127	4,127		1.A
3137H3-W3-2	FHR 5160 DZ		06/30/2023	CAPITALIZED INTEREST	XXX	10,304	10,304		1.A
3137H5-6N-2	FHR 5178 ZT		04/28/2023	CAPITALIZED INTEREST	XXX	27,424	27,424		1.A
3137H5-EQ-6	FHR 5192 GZ		06/30/2023	CAPITALIZED INTEREST	XXX	774	774		1.A

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
3137H5-FE-2	FHLMC..5190 BZ		06/30/2023	CAPITALIZED INTEREST	XXX	40,817	40,817		1.A
3137H5-FH-5	FHLMC..5190 CZ		06/30/2023	CAPITALIZED INTEREST	XXX	34,807	34,807		1.A
3137H5-FL-6	FHR 5190 DZ		06/30/2023	CAPITALIZED INTEREST	XXX	25,374	25,374		1.A
3137H5-HU-4	FHR 5190 Z		06/30/2023	CAPITALIZED INTEREST	XXX	32,757	32,757		1.A
3137H5-HW-0	FHR 5190 ZL		06/30/2023	CAPITALIZED INTEREST	XXX	12,964	12,964		1.A
3137H5-J4-0	FHR 5197 AZ		06/30/2023	CAPITALIZED INTEREST	XXX	59,646	59,646		1.A
3137H5-JG-3	FHR 5188 GZ		06/30/2023	CAPITALIZED INTEREST	XXX	33,214	33,214		1.A
3137H5-MR-5	FHR 5191 BZ		06/30/2023	CAPITALIZED INTEREST	XXX	23,525	23,525		1.A
3137H5-RY-5	FHR 5194 EZ		06/30/2023	CAPITALIZED INTEREST	XXX	27,713	27,713		1.A
3137H5-UE-5	FHR 5189 CZ		06/30/2023	CAPITALIZED INTEREST	XXX	89,495	89,495		1.A
3137H5-VT-1	FHR 5189 ZT		06/30/2023	CAPITALIZED INTEREST	XXX	128,964	128,964		1.A
3137H5-ZN-0	FHR 5202 BZ		06/30/2023	CAPITALIZED INTEREST	XXX	7,767	7,767		1.A
3137H6-CX-1	FHR 5200 ZA		06/30/2023	CAPITALIZED INTEREST	XXX	24,869	24,869		1.A
3137H6-PV-1	FHR 5206 Z		06/30/2023	CAPITALIZED INTEREST	XXX	15,495	15,495		1.A
3137H6-ZE-8	FHR 5213 Z		06/30/2023	CAPITALIZED INTEREST	XXX	80,953	80,953		1.A
3137H7-5P-4	FHR 5226 BZ		06/30/2023	CAPITALIZED INTEREST	XXX	141,221	141,221		1.A
3137H7-F2-4	FHR 5221 ZE		06/30/2023	CAPITALIZED INTEREST	XXX	99,674	99,674		1.A
3137H7-SH-7	FHR 5229 CZ		06/30/2023	CAPITALIZED INTEREST	XXX	31,119	31,119		1.A
3137H7-WG-4	FHR 5230 AZ		06/30/2023	CAPITALIZED INTEREST	XXX	27,105	27,105		1.A
3137H8-AD-3	FHR 5236 BZ		06/30/2023	CAPITALIZED INTEREST	XXX	52,123	52,123		1.A
3137H8-KX-8	FHR 5249 EZ		06/30/2023	CAPITALIZED INTEREST	XXX	69,813	69,813		1.A
3137H9-B4-0	FHR 5267 GZ		06/30/2023	CAPITALIZED INTEREST	XXX	102,215	102,215		1.A
3137H9-BE-8	FHR 5267 JZ		06/30/2023	CAPITALIZED INTEREST	XXX	226,372	226,372		1.A
3137H9-CR-8	FHR 5272 CZ		06/30/2023	CAPITALIZED INTEREST	XXX	282,652	282,652		1.A
3137H9-DY-2	FHR 5270 DZ		06/30/2023	CAPITALIZED INTEREST	XXX	136,202	136,202		1.A
3137H9-GB-9	FHR 5275 AZ		06/30/2023	CAPITALIZED INTEREST	XXX	70,663	70,663		1.A
3137H9-GM-5	FHR 5275 KZ		06/30/2023	CAPITALIZED INTEREST	XXX	169,591	169,591		1.A
3137H9-KU-2	FHR 5282 MZ		06/30/2023	CAPITALIZED INTEREST	XXX	60,855	60,855		1.A
3137H9-RC-5	FHR 5295 ZA		06/30/2023	CAPITALIZED INTEREST	XXX	37,813	37,813		1.A
3137H9-RD-3	FHR 5295 ZJ		06/30/2023	VARIOUS	XXX	4,797,987	4,837,684	14,647	1.A
3137HA-4G-8	FREMF 2023-ML15 A		05/09/2023	WELLS FARGO	XXX	3,750,308	4,000,000	7,821	1.A
3138LF-DQ-8	FN AN2810		05/10/2023	CAPITALIZED INTEREST	XXX	3,383	3,383		1.A
31393D-FZ-9	FNMA SERIES 2003-65 CLASS NZ		04/01/2023	CAPITALIZED INTEREST	XXX	31,580	31,580		1.A
31393W-PZ-6	FHLMC SERIES 2653 CLASS MZ		05/10/2023	CAPITALIZED INTEREST	XXX	3,310	3,310		1.A
31393Y-2X-2	FNMA SERIES 2004-55 CLASS ZA		04/01/2023	CAPITALIZED INTEREST	XXX	8,707	8,707		1.A
31394A-R6-5	FNMA SERIES 2004-74 CLASS ZB		04/01/2023	CAPITALIZED INTEREST	XXX	9,390	9,390		1.A
31394K-NL-4	FHLMC SERIES 2686 CLASS NZ		04/01/2023	CAPITALIZED INTEREST	XXX	12,883	12,883		1.A
31394V-4H-0	FNMA SERIES 2006-18 CLASS PE		05/26/2023	CAPITALIZED INTEREST	XXX	20,549	20,549		1.A
31394X-VL-7	FSPC SERIES T-60 CL 1A4D		05/10/2023	CAPITALIZED INTEREST	XXX	11,133	11,133		1.A
3140HR-ZK-2	FN BL0745		05/10/2023	CAPITALIZED INTEREST	XXX	3,665	3,665		1.A
3140LG-VC-3	FN BS6010		06/08/2023	ROBERT W. BAIRD & CO. INCORPORATED	XXX	207,765	228,000	321	1.A
3140LK-ZM-8	FN BS8847		05/31/2023	DIRECT	XXX	476,328	469,000	1,802	1.A
3140QP-FZ-5	FN CB3783		04/06/2023	BANK OF AMERICA	XXX	483,104	496,048	661	1.A
3140QS-AM-3	FN CB6311		05/01/2023	BANK OF AMERICA	XXX	1,436,551	1,450,489	2,015	1.A
35563P-GE-3	SCRT 2018-3 HZ		06/30/2023	CAPITALIZED INTEREST	XXX	95,118	95,118		1.A
35563P-GK-9	SCRT 2018-3 MZ		06/30/2023	CAPITALIZED INTEREST	XXX	152,886	152,886		1.A
35563P-HG-7	SCRT 2018-4 MB		05/01/2023	CAPITALIZED INTEREST	XXX	242,298	242,298		1.A
35563P-HJ-1	SCRT 2018-4 MZ		06/30/2023	CAPITALIZED INTEREST	XXX	10,240	10,240		1.A
35563P-JJ-9	SCRT 2019-1 MZ		06/30/2023	CAPITALIZED INTEREST	XXX	30,365	30,365		1.A
35563P-LF-4	SCRT 2019-3 HZ		06/30/2023	CAPITALIZED INTEREST	XXX	10,070	10,070		1.A
35563P-MP-1	SCRT 2019-4 MZ		06/30/2023	CAPITALIZED INTEREST	XXX	119,957	119,957		1.A
38018P-AA-2	GO PIB 2002A-74514LGL5 ASSURED - C		05/19/2023	EXCHANGED	XXX	411,137	387,869	7,111	1.F
38373M-2E-9	GNR 2008-80 Z		06/01/2023	CAPITALIZED INTEREST	XXX	125,102	125,102		1.A
38373M-4S-6	GNR 2008-92 Z		06/01/2023	CAPITALIZED INTEREST	XXX	42,493	42,493		1.A
38373M-P7-9	GNR 2007-77 Z		06/01/2023	CAPITALIZED INTEREST	XXX	29,060	29,060		1.A
38375Q-3Z-0	GNR 2008-53 ZT		06/01/2023	CAPITALIZED INTEREST	XXX	4,834	4,834		1.A
38376G-3Z-1	GNR 2011-109 Z		06/01/2023	CAPITALIZED INTEREST	XXX	78,885	78,885		1.A
38376G-B7-4	GNR 2011-06 Z		06/01/2023	CAPITALIZED INTEREST	XXX	37,792	37,792		1.A
38376G-XC-9	GNR 2010-141 Z		06/01/2023	CAPITALIZED INTEREST	XXX	56,582	56,582		1.A
38376G-Y7-9	GNR 2011-95 Z		06/01/2023	CAPITALIZED INTEREST	XXX	15,405	15,405		1.A
38376G-ZD-5	GNR 2010-161 Z		06/01/2023	CAPITALIZED INTEREST	XXX	56,258	56,258		1.A

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38377D-H6-6	GNR 2010-105 ZC		06/01/2023	CAPITALIZED INTEREST	XXX	79,647	79,647		1.A
38378B-R8-4	GNR 2012-142 Z		06/01/2023	CAPITALIZED INTEREST	XXX	17,450	17,450		1.A
38378B-TJ-8	GNR 2012-53 Z		06/01/2023	CAPITALIZED INTEREST	XXX	22,177	22,177		1.A
38378B-WL-9	GNR 2012-79 Z		06/01/2023	CAPITALIZED INTEREST	XXX	18,186	18,186		1.A
38378P-TP-3	GNR 2013-186 ZE		06/30/2023	CAPITALIZED INTEREST	XXX	45,438	45,438		1.A
38378U-7S-0	GNR 2013-170 ZD		05/31/2023	CAPITALIZED INTEREST	XXX	85,984	85,984		1.A
38378Y-FL-8	GNR 2013-164 MZ		05/31/2023	CAPITALIZED INTEREST	XXX	25,022	25,022		1.A
38378Y-KD-0	GNR 2013-169 ZG		06/30/2023	CAPITALIZED INTEREST	XXX	15,814	15,814		1.A
38380A-P9-2	GNR 2016-135 Z		06/30/2023	CAPITALIZED INTEREST	XXX	39,991	39,991		1.A
38380G-4G-6	GNR 2017-144 MZ		06/30/2023	CAPITALIZED INTEREST	XXX	10,875	10,875		1.A
38380U-VP-5	GNR 2018-13 PZ		06/30/2023	CAPITALIZED INTEREST	XXX	4,389	4,389		1.A
38380U-WY-5	GNR 2018-11 Z		06/30/2023	CAPITALIZED INTEREST	XXX	51,724	51,724		1.A
38381A-XG-6	GNR 2018-154 Z		06/30/2023	CAPITALIZED INTEREST	XXX	11,929	11,929		1.A
38383C-AP-5	GNR 2021-182 GZ		06/30/2023	CAPITALIZED INTEREST	XXX	23,108	23,108		1.A
38383C-RT-9	GNR 2021-176 ZN		06/30/2023	CAPITALIZED INTEREST	XXX	49,697	49,697		1.A
38383F-6A-6	GNR 2022-101 JZ		06/30/2023	CAPITALIZED INTEREST	XXX	126,168	126,168		1.A
38383L-7J-3	GNR 2022-218 NZ		06/30/2023	CAPITALIZED INTEREST	XXX	23,789	23,789		1.A
38383P-LR-0	GNR 2022-50 ZK		06/30/2023	CAPITALIZED INTEREST	XXX	39,403	39,403		1.A
38383P-NE-7	GNR 2022-51 LZ		06/30/2023	CAPITALIZED INTEREST	XXX	29,694	29,694		1.A
38383P-V3-2	GNR 2022-69 HZ		06/30/2023	CAPITALIZED INTEREST	XXX	44,835	44,835		1.A
38383R-FE-2	GNR 2022-63 ZW		06/30/2023	CAPITALIZED INTEREST	XXX	29,528	29,528		1.A
38383R-HE-0	GNR 2022-66 HZ		06/30/2023	CAPITALIZED INTEREST	XXX	26,885	26,885		1.A
38383R-N2-9	GNR 2022-89 NZ		06/30/2023	CAPITALIZED INTEREST	XXX	108,689	108,689		1.A
38383T-C3-5	GNR 2022-120 HZ		06/30/2023	CAPITALIZED INTEREST	XXX	31,686	31,686		1.A
50208@-AA-1	LMH FEE II		06/02/2023	CROSSROADS	XXX	898,900	1,000,000	20,300	2.B
641462-KE-5	NEVADA ST		05/22/2023	BARCLAYS CAPITAL INC	XXX	2,172,960	3,000,000	3,833	1.B
86212X-AG-5	STR 2023-1A A2		05/22/2023	SMBN	XXX	5,599,238	5,600,000		1.E
90320W-AG-8	PA UPMC 2023		04/04/2023	RBC DAIN RAUSCHER	XXX	5,000,000	5,000,000		1.F
927149-AA-2	MTMBS 2021-08FN PT		04/27/2023	STIFEL NICOLAUS	XXX	178,516	250,000	17	1.A
BGH31S-PW-0	FEDERAL HOME LN MTG COR 3.5 15AUG42		05/01/2023	CAPITALIZED INTEREST	XXX	243,704	243,704		1.A
BGH341-SE-3	FEDERAL NATL MTG ASSN G 3.0 25FEB43		06/01/2023	CAPITALIZED INTEREST	XXX	4,164	4,164		1.A
BGH346-C7-4	FEDERAL NATL MTG ASSN G 3.0 25MAR43		06/01/2023	CAPITALIZED INTEREST	XXX	4,470	4,470		1.A
BGH35B-LN-7	FEDERAL HOME LN MTG COR 3.0 15MAY33		06/30/2023	CAPITALIZED INTEREST	XXX	3,768	3,768		1.A
BGH35G-1S-7	FEDERAL NATL MTG ASSN G 3.0 25JUN43		06/30/2023	CAPITALIZED INTEREST	XXX	2,352	2,352		1.A
BGH35W-ES-8	FEDERAL HOME LN MTG COR 3.0 15JUL43		06/30/2023	CAPITALIZED INTEREST	XXX	12,871	12,871		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						47,711,095	49,439,721	73,037	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00206R-HA-3	AT&T INC		04/14/2023	USBI	XXX	968,040	1,000,000	21,888	2.B FE
00231@-AC-3	ATS ACQUISITION COMPANY DD T/L 1L 11/21		05/19/2023	DIRECT	XXX	3,416,625	3,416,625		2.C PL
00287Y-BD-0	ABBVIE INC		04/27/2023	DEUTSCHE BANK SECURITIES INC	XXX	191,802	200,000	4,523	2.A FE
009349-AX-9	ALS 2016-1 AR		05/31/2023	CAPITALIZED INTEREST	XXX	431,680	431,680		2.A PL
03063#-AB-0	AMERICOLD REALTY TRUST		05/11/2023	EXCHANGED	XXX	1,000,000	1,000,000	16,200	2.B
031162-DM-9	AMGEN INC		05/17/2023	JPMORGAN SECURITIES INC	XXX	9,961,380	9,900,000	111,169	2.A
031162-DS-6	AMGEN INC		04/01/2023	CITIGROUP GLOBAL MARKETS INC	XXX	586,702	590,000		2.A
03522A-AG-5	ANHEUSER BUSCH COS LLC / ANHEU		05/11/2023	EXCHANGED	XXX	4,881,626	5,000,000	45,625	1.G FE
035242-AN-6	ANHEUSER-BUSCH INBEV FINANCE INC		05/16/2023	MORGAN STANLEY & CO LLC	XXX	1,442,655	1,500,000	21,846	1.G FE
042688-AA-9	ARPAD SOLAR BORR		05/11/2023	EXCHANGED	XXX	3,696,247	3,696,247	28,973	2.B
04965C-AJ-7	ATRM 12A		04/25/2023	CAPITALIZED INTEREST	XXX	357,286			1.A FE
05377R-HD-9	AESOP 23-5		05/24/2023	JPMORGAN SECURITIES INC	XXX	2,499,492	2,500,000		1.F
05580H-AE-9	BNPIP 2014-2A E		04/26/2023	CAPITALIZED INTEREST	XXX	48,311	48,311		6.
059165-EL-0	BALTIMORE GAS AND ELECTRIC CO		05/16/2023	GOLDMAN SACHS & CO	XXX	858,024	1,200,000	6,720	1.F FE
059165-EQ-9	BALTIMORE GAS AND ELECTRIC CO		05/08/2023	SCM	XXX	2,078,981	2,080,000		1.F FE
05955E-AC-7	BAFC 2009-R4A		06/30/2023	CAPITALIZED INTEREST	XXX	27,882	27,882		1.B
066940-AC-1	BARC 2023-NQM1 A2		04/27/2023	BARCLAYS CAPITAL INC	XXX	749,991	750,000	4,450	1.C
07177M-AN-3	BAXALTA INC		04/17/2023	GOLDMAN SACHS & CO	XXX	883,647	900,000	15,225	2.A FE
09062X-AF-0	BIOGEN INC		05/17/2023	JPMORGAN SECURITIES INC	XXX	14,685,900	15,000,000	108,000	2.A
09261W-AA-2	BLACKROCK DLF IX 2020-1 CLO CLASS A-1		04/27/2023	DIRECT	XXX	1,709,727	1,709,727		1.A FE
09262E-AB-9	BLACKROCK DLF IX 2021-2 CLO CLASS A-1		05/18/2023	DIRECT	XXX	49,147,989	49,147,989		1.A FE
097023-BZ-7	BOEING CO		04/11/2023	JNUS	XXX	1,092,075	1,500,000	6,344	2.C FE
10373Q-BP-4	BP CAPITAL MARKETS AMERICA INC		05/16/2023	CITIGROUP GLOBAL MARKETS INC	XXX	1,072,256	1,600,000	21,422	1.F FE

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

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10373Q-BS-8	BP CAPITAL MARKETS AMERICA INC		06/14/2023	BTIG, LLC	XXX	335,900	500,000	3,710	1.F FE
110122-CR-7	BRISTOL-MYERS SQUIBB CO		05/16/2023	USBI	XXX	2,618,400	3,000,000	7,792	1.F FE
110122-DL-9	BRISTOL-MYERS SQUIBB CO		06/14/2023	MORGAN STANLEY & CO LLC	XXX	1,194,193	1,300,000	19,059	1.F FE
11135F-BP-5	BROADCOM INC		04/11/2023	DEUTSCHE BANK SECURITIES INC	XXX	773,270	1,000,000	12,897	2.C FE
12189L-AJ-0	BURLINGTON NORTHERN SANTA FE LLC		05/16/2023	JNUS	XXX	2,275,275	2,500,000	19,250	1.D FE
12189L-AU-5	BURLINGTON NORTHERN SANTA FE LLC		06/14/2023	MORGAN STANLEY & CO LLC	XXX	1,006,335	1,100,000	14,598	1.D FE
12505B-AG-5	CBRE SERVICES INC		06/20/2023	WELLS FARGO	XXX	569,409	580,000		2.A
12530M-AD-7	SORT 2020-1 B2		04/18/2023	CAPITALIZED INTEREST	XXX	305	305		1.G FE
12548R-AB-0	CIFC 14-2RA		04/25/2023	CAPITALIZED INTEREST	XXX		23,564		1.A FE
12551M-AA-7	CIFC 17-5A		04/25/2023	CAPITALIZED INTEREST	XXX		22,736		1.A FE
125523-AG-5	CIGNA CORP		05/17/2023	JPMORGAN SECURITIES INC	XXX	19,681,600	20,000,000	9,167	2.A
126650-CZ-1	CVS HEALTH CORP		04/13/2023	GOLDMAN SACHS & CO	XXX	468,035	500,000	1,543	2.B FE
14889J-AA-3	CRMN 2014-2A D		05/10/2023	CAPITALIZED INTEREST	XXX		2,320		4.C FE
15189X-AT-5	CENTERPOINT ENERGY HOUSTON ELECTRI		04/04/2023	PIERPONT SECURITIES LLC	XXX	448,195	500,000	3,837	1.F FE
15189X-AY-4	CENTERPOINT ENERGY HOUSTON ELECTRI		05/16/2023	JNUS	XXX	772,210	1,000,000	7,700	1.F FE
161175-BN-3	CHARTER COMM OPT LLC/CAP		04/11/2023	JPMORGAN SECURITIES INC	XXX	429,650	500,000	958	2.C
193938-AB-3	CASL 23-A		05/09/2023	BARCLAYS CAPITAL INC	XXX	1,111,073	1,111,292		1.A FE
198280-AF-6	COLUMBIA PIPELINE GROUP INC		05/11/2023	EXCHANGED	XXX	1,490,354	1,500,000	28,125	1.G FE
20030N-BE-0	COMCAST CORPORATION		05/16/2023	JNUS	XXX	930,850	1,000,000	15,888	1.G FE
20826F-AV-8	CONOCOPHILLIPS CO		05/16/2023	DEUTSCHE BANK SECURITIES INC	XXX	477,876	600,000	3,990	1.F FE
210518-DQ-6	CONSUMERS ENERGY COMPANY		05/16/2023	DEUTSCHE BANK SECURITIES INC	XXX	1,277,985	1,500,000	13,475	1.E FE
23363#-AA-7	DRS HOLDINGS R/C 1L 11/19		04/03/2023	DIRECT	XXX	127,925	127,925		4.B FE
24618#-AW-0	DELAWARE NORTH COMPANIES INC		05/11/2023	EXCHANGED	XXX	1,000,000	1,000,000	17,875	2.C
25179M-AL-7	DEVON ENERGY CORP		04/11/2023	BARCLAYS CAPITAL INC	XXX	1,950,240	2,000,000	27,378	2.B FE
254687-EV-4	WALT DISNEY CO		06/08/2023	DEUTSCHE BANK SECURITIES INC	XXX	935,550	1,000,000	11,479	1.G FE
26078J-AC-4	DOWDUPONT INC		05/17/2023	JPMORGAN SECURITIES INC	XXX	14,891,700	15,000,000	7,488	2.A
26442C-AT-1	DUKE ENERGY CAROLINAS LLC		05/16/2023	JNUS	XXX	1,167,270	1,500,000	25,746	1.F FE
26884A-BB-8	ERP OPERATING LP		06/07/2023	GOLDMAN SACHS & CO	XXX	858,750	1,000,000	19,750	1.G FE
278062-AJ-3	EATON CORPORATION		05/16/2023	MLLM	XXX	467,430	500,000	5,549	1.G FE
278865-BN-9	ECOLAB INC		05/16/2023	CITIGROUP GLOBAL MARKETS INC	XXX	1,733,859	2,700,000	30,983	1.G FE
29248Q-AM-2	ENERGY TRANSFER LP 4.15% 15 SEP 29		03/15/2023	DIRECT	XXX	932,256	1,000,000		2.C FE
29250R-AT-3	ENBRIDGE ENERGY PARTNERS LP		04/11/2023	BARCLAYS CAPITAL INC	XXX	1,963,420	2,000,000	8,556	2.A
29375N-AC-9	EFF 23-2		05/23/2023	JPMORGAN SECURITIES INC	XXX	981,782	982,000		1.A FE
29379V-BU-6	ENTERPRISE PRODUCTS OPERATING LLC		04/13/2023	BTIG, LLC	XXX	925,960	1,000,000	10,133	2.A FE
30161N-BL-4	EXELON CORPORATION		04/18/2023	MITSUBISHI UFJ SECURITIES	XXX	1,821,161	1,784,000	16,373	2.B FE
302155-BJ-4	EXP-IMP IMB		06/30/2023	EXCHANGED	XXX	250,000	250,000	584	1.A
30231G-BG-6	EXXON MOBIL CORP		05/16/2023	CANTR	XXX	975,689	1,100,000	7,801	1.D FE
30321L-2C-5	F&G GLOBAL FUNDING		04/11/2023	SUNTRUST ROBINSON HUMPHREY, INC	XXX	2,666,080	3,140,000	4,012	1.G FE
3136BN-QW-9	FNR 2022-42 BZ		06/30/2023	CAPITALIZED INTEREST	XXX	108,552	108,552		1.A
3137H4-VA-5	FHR 5180 CZ		06/30/2023	CAPITALIZED INTEREST	XXX	31,794	31,794		1.A
3137H5-DN-4	FHR 5180 KZ		06/30/2023	CAPITALIZED INTEREST	XXX	15,812	15,812		1.A
341081-FG-7	FLORIDA POWER AND LIGHT CO		06/12/2023	USBI	XXX	866,400	1,000,000	1,463	1.E FE
34964C-AA-4	FORTUNE BRANDS HOME & SECURITY		05/17/2023	JPMORGAN SECURITIES INC	XXX	8,109,266	8,300,000	142,022	2.B
350930-AA-1	FOUNDRY JV HOLDCO LLC		05/10/2023	PARIBAS	XXX	7,061,555	7,150,000		1.G
35563P-BU-2	SCRT 2017-3 MB		05/01/2023	CAPITALIZED INTEREST	XXX	10,292	10,292		1.A
361448-BL-6	GATX CORPORATION		05/01/2023	CITIGROUP GLOBAL MARKETS	XXX	4,990,950	5,000,000		2.B
36188A-AA-3	GMACN 2008-LEWS A		05/31/2023	CAPITALIZED INTEREST	XXX	25,781	25,781		1.D FE
369550-BH-0	GENERAL DYNAMICS CORPORATION		06/13/2023	MLLM	XXX	456,510	500,000	4,368	1.G FE
370334-CS-1	GENERAL MILLS INC		05/17/2023	JPMORGAN SECURITIES INC	XXX	9,992,100	10,000,000	1,456	2.B
37045V-AQ-3	GENERAL MOTORS CO		04/11/2023	MORGAN STANLEY & CO LLC	XXX	1,751,386	2,000,000	3,600	2.B FE
39862E-AA-2	GRIPP 17-1A		04/25/2023	CAPITALIZED INTEREST	XXX		95,794		1.A FE
404119-BV-0	HCA INC		04/11/2023	JPMORGAN SECURITIES INC	XXX	1,418,250	1,500,000	27,042	2.C
40436V-AE-1	HLM 11A-17		04/25/2023	CAPITALIZED INTEREST	XXX		244,681		1.A FE
413875-AT-2	L3HARRIS TECHNOLOGIES INC		04/13/2023	USBI	XXX	722,303	750,000	17,900	2.B FE
42241@-AK-5	HEARST COMMUNICATIONS INC		05/11/2023	EXCHANGED	XXX	2,000,000	2,000,000	34,333	1.G
42241@-AL-3	HEARST COMMUNICATIONS INC		05/11/2023	EXCHANGED	XXX	2,000,000	2,000,000	35,583	1.G
437076-CT-7	HOME DEPOT INC		05/16/2023	USBI	XXX	1,154,496	1,200,000	10,395	1.F
438516-CB-0	HONEYWELL INTERNATIONAL INC		05/17/2023	JPMORGAN SECURITIES INC	XXX	4,983,219	5,300,000	33,390	1.F
446150-BA-1	THE HUNTINGTON NATIONAL BANK		04/01/2023	DIRECT	XXX	4,777,922	5,000,000		2.A FE
44891A-CJ-4	HYUNDAI CAPITAL AMERICA		06/21/2023	CITIGROUP GLOBAL MARKETS INC	XXX	753,920	755,000		2.A FE
458140-AY-6	INTEL CORPORATION		06/07/2023	MORGAN STANLEY & CO LLC	XXX	815,850	1,000,000	3,189	1.F 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
45866F-AD-6	INTERCONTINENTAL EXCHANGE INC		05/17/2023	JPMORGAN SECURITIES INC	XXX	19,585,800	20,000,000	350,000	1.G
459506-AR-2	INTERNATIONAL FLAVORS & FRAGRANCES		05/11/2023	EXCHANGED	XXX	1,005,492	1,000,000		2.C FE
46656P-AA-2	JABIL INC		04/10/2023	JPMORGAN SECURITIES INC	XXX	725,810	730,000		2.C FE
46817M-AL-1	JACKSON FINANCIAL INC		04/04/2023	WELLS FARGO	XXX	825,400	1,000,000	11,545	2.B FE
48248O-AJ-9	KLA CORP		05/16/2023	JPMORGAN SECURITIES INC	XXX	1,472,960	2,000,000	14,117	1.G FE
49456B-AW-1	KINDER MORGAN INC		04/11/2023	MORGAN STANLEY & CO LLC	XXX	941,220	1,000,000	10,900	2.B FE
539830-BD-0	LOCKHEED MARTIN CORP		06/14/2023	RBCMK	XXX	876,845	1,050,000	11,638	1.G FE
548661-DJ-3	LOWES COMPANIES INC		04/13/2023	FTN FINANCIAL SECURITIES CORP	XXX	855,810	1,000,000	3,889	2.A FE
55336V-AR-1	MPLX LP 4% 15 MAR 28		04/01/2023	DIRECT	XXX	1,880,781	2,000,000		2.B FE
55819B-AW-0	MDPK..15-18A		04/04/2023	CAPITALIZED INTEREST	XXX		9,514		1.A
55903V-BB-8	WARNERMEDIA HOLDINGS INC		06/30/2023	EXCHANGED	XXX	5,000,000	5,000,000	39,414	2.C FE
58013M-FK-5	MCDONALDS CORPORATION		04/27/2023	BTIG, LLC	XXX	1,307,180	1,650,000	9,969	2.A FE
58439#-AB-1	MEDI-WEIGHTLOSS DD T/L 1L 10/22		04/21/2023	DIRECT	XXX	128,025	129,318		2.A PL
595017-BA-1	MICROCHIP TECHNOLOGY INCORPORATED		05/17/2023	JPMORGAN SECURITIES INC	XXX	9,757,000	10,000,000	92,083	2.B
615369-AY-1	MOODYS CORPORATION		04/28/2023	MLLM	XXX	1,338,183	1,650,000	11,516	2.A
64129K-BE-6	NEUB..15-RR		04/25/2023	CAPITALIZED INTEREST	XXX		1,655		1.A FE
641462-KF-2	NEVADA ST		05/22/2023	BARCLAYS CAPITAL INC	XXX	2,283,126	3,230,000	4,127	1.B
65339K-CG-3	NEXTERA ENERGY CAPITAL HOLDINGS IN		05/17/2023	JPMORGAN SECURITIES INC	XXX	9,920,600	10,000,000	184,181	2.A
655844-CN-6	NORFOLK SOUTHERN CORPORATION		04/27/2023	ASI	XXX	774,960	1,000,000	4,728	2.A FE
67117P-AA-1	OBX 2023-NQM3 A1		04/21/2023	WELLS FARGO	XXX	5,000,000	5,000,000	21,481	1.A
67117P-AB-9	OBX 2023-NQM3 A2		04/21/2023	WELLS FARGO	XXX	4,998,210	5,000,000	23,424	1.C
677415-CV-1	OHIO POWER CO		05/08/2023	CREDIT AGRICOLE SECURITIES (USA) IN	XXX	965,422	970,000		1.G FE
68233J-AH-7	ONCOR ELECTRIC DELIVERY COMPANY LL		06/15/2023	HSSUS	XXX	699,300	700,000	8,167	1.F FE
68233J-CP-7	ONCOR ELECTRIC DELIVERY COMPANY LL		05/08/2023	US BANCORP INVESTMENTS, INC	XXX	2,856,360	3,000,000	23,100	1.F
68389X-BF-1	ORACLE CORPORATION		04/11/2023	CITIGROUP GLOBAL MARKETS INC	XXX	1,189,530	1,500,000	25,438	2.B FE
69120H-AA-0	OR 2023-11A A1T		04/26/2023	SMBN	XXX	59,250,000	59,250,000		1.A FE
69120H-AC-6	OR 2023-11A B		04/26/2023	SMBN	XXX	7,000,000	7,000,000		1.C FE
695114-DA-3	PACIFICORP		05/15/2023	VARIOUS	XXX	7,716,603	7,720,000		1.F FE
709599-BU-7	PENSKE TRUCK LEASING CO LP		05/22/2023	BANK OF AMERICA	XXX	3,995,320	4,000,000		2.B
709599-BV-5	PENSKE TRUCK LEASING CO LP		05/22/2023	BTIG, LLC	XXX	1,913,800	1,919,000		2.B FE
72305*-AA-9	PINEBRIDGE PRIVATE CREDIT III CLASS A		04/05/2023	DIRECT	XXX	5,070,890	5,070,890		1.G PL
72305*-AB-7	PINEBRIDGE PRIVATE CREDIT III CLASS B		04/05/2023	DIRECT	XXX	2,304,950	2,304,950		2.C PL
723484-AH-4	PINNACLE WEST CAPITAL CORPORATION		05/17/2023	JPMORGAN SECURITIES INC	XXX	4,960,332	5,400,000	30,030	2.A
74340X-BP-5	PROLOGIS LP		05/16/2023	JNUS	XXX	467,446	700,000	1,925	1.G
756109-BT-0	REALTY INCOME CORPORATION		05/16/2023	JPMORGAN SECURITIES INC	XXX	579,696	600,000	2,777	1.G FE
783244-KH-8	TN RUTHERFORD CNTY GO 2020		06/12/2023	BANK OF AMERICA	XXX	1,420,720	2,000,000	8,111	1.B
78403D-AN-0	SBAC 2019-1 C		06/12/2023	VARIOUS	XXX	5,405,424	5,677,000	1,509	1.F
78433L-AH-9	SCERFL..23-A		04/19/2023	RBCMK	XXX	4,039,571	4,040,000		1.A FE
78520E-AE-6	SDCP 2023-1 A2		04/18/2023	GUGGENHEIM SECURITIES, LLC	XXX	3,998,333	4,000,000		1.E
82655K-AB-7	SIGECO..23-1, ,0.05/15/43		06/21/2023	BARCLAYS CAPITAL INC	XXX	149,985	150,000		1.A FE
83068@-AB-9	THE SKIN CENTER DD T/L B 1L (NOTE) 12/21		05/25/2023	DIRECT	XXX	216,000	216,000		2.C PL
83546D-AJ-7	SONIC 2020-1A A2II		06/01/2023	MIZUHO SECURITIES USA INC	XXX	258,518	291,750	527	2.B
842587-DR-5	SOUTHERN COMPANY (THE)		05/15/2023	BARCLAYS CAPITAL INC	XXX	1,996,480	2,000,000		2.B FE
854502-AP-6	STANLEY BLACK & DECKER INC		05/17/2023	JPMORGAN SECURITIES INC	XXX	9,544,600	10,000,000	54,306	2.A
86765B-AQ-2	ENERGY TRANSFER LP		04/11/2023	BARCLAYS CAPITAL INC	XXX	2,696,580	3,000,000	65,983	2.C FE
86944B-AL-7	SUTTER HEALTH		06/01/2023	CITIGROUP GLOBAL MARKETS INC	XXX	579,000	579,000		1.E
87264A-AZ-8	T-MOBILE USA INC		04/17/2023	JPMORGAN SECURITIES INC	XXX	863,310	1,000,000	500	2.B FE
875127-BL-5	TAMPA ELECTRIC COMPANY		05/16/2023	DEUTSCHE BANK SECURITIES INC	XXX	2,516,265	2,700,000	46,125	1.G
87970U-AQ-9	TELOS 2014-6A E		04/26/2023	CAPITALIZED INTEREST	XXX	57,983	57,983		5.A FE
88315L-AS-7	TMCL 2021-3A A		04/13/2023	BANK OF AMERICA	XXX	5,340,612	6,331,667	9,213	1.F
883556-BG-6	THERMO FISHER SCIENTIFIC INC		06/08/2023	JPMORGAN SECURITIES INC	XXX	1,524,660	1,500,000	28,929	1.G FE
89417E-AS-8	TRAVELERS COMPANIES INC		05/22/2023	MORGAN STANLEY & CO LLC	XXX	2,275,951	2,285,000		1.F FE
90320W-AH-6	UPMC		04/04/2023	RBCMK	XXX	408,000	408,000		1.F FE
907818-EN-4	UNION PACIFIC CORPORATION		06/14/2023	VARIOUS	XXX	1,252,581	1,500,000	7,056	1.G FE
91324P-EK-4	UNITEDHEALTH GROUP INC		05/16/2023	CITIGROUP GLOBAL MARKETS INC	XXX	467,285	500,000	198	1.F FE
92212K-AA-4	VDC 2019-1A A2		04/18/2023	VARIOUS	XXX	823,257	853,729	377	1.G
92343V-BG-8	VERIZON COMMUNICATIONS INC		04/17/2023	USBI	XXX	1,526,028	1,850,000	33,238	2.A FE
92343V-FS-8	VERIZON COMMUNICATIONS INC		05/17/2023	JPMORGAN SECURITIES INC	XXX	1,821,240	2,000,000	8,453	2.A
92343V-GP-3	VERIZON COMMUNICATIONS INC		04/27/2023	BARCLAYS CAPITAL INC	XXX	1,194,855	1,500,000	9,688	2.A FE
92539G-AB-7	VERUS 2023-3 A2		04/14/2023	JPMORGAN SECURITIES INC	XXX	1,409,982	1,410,000	6,667	1.C
92539T-AB-9	VERUS 2023-4 A2		05/15/2023	MORGAN STANLEY	XXX	3,799,968	3,800,000	14,203	1.C

SCHEDULE D - PART 3

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92556H-AA-5	VIACOMCBS INC		05/17/2023	JPMORGAN SECURITIES INC	XXX	3,000,335	3,100,000	1,636	2.B
927804-GL-2	VIRGINIA ELECTRIC AND POWER COMPAN		05/16/2023	GOLDMAN SACHS & CO	XXX	977,010	1,000,000	7,267	1.F FE
92914N-AJ-0	VOYA..15-1A		04/25/2023	CAPITALIZED INTEREST	XXX		1,036,891		1.A FE
92917C-AE-2	VOYA..131R		04/25/2023	CAPITALIZED INTEREST	XXX		48,025		1.A FE
96145D-AF-2	WRKCO INC		05/17/2023	JPMORGAN SECURITIES INC	XXX	4,945,062	5,100,000	34,000	2.B
96950F-AN-4	WILLIAMS COMPANIES INC		04/11/2023	PIERPONT SECURITIES LLC	XXX	1,442,175	1,500,000	8,775	2.B FE
BGH69V-ZF-4	CVS PASS-THROUGH TRUST		05/10/2023	CAPITALIZED INTEREST	XXX		5,207		2.B
BGH7LW-B6-2	LENDLEASE ARMY PRA TL 2022		05/15/2023	DIRECT LOAN FUNDING ALTERNATE	XXX	14,503,550	14,503,550		1.E PL
BGH89K-3V-4	PROLOGIS TARGETED US LOGISTICS FUN		02/22/2023	DIRECT LOAN FUNDING ALTERNATE	XXX	15,000,000	15,000,000		1.G
BGH8CZ-JR-9	FOUNDRY JV HOLDCO LLC		04/25/2023	DIRECT LOAN FUNDING ALTERNATE	XXX	12,000,000	12,000,000		1.G
G0066R-AD-6	ABQKQD 1 7/8 09/08/25		05/31/2023	VARIOUS	XXX	2,885,580	3,120,000	12,850	1.F FE
P58072-AS-1	CMPCCI 3.85 01/13/30		05/12/2023	BBN	XXX	1,522,500	1,680,000	22,099	2.B FE
13648T-AD-9	CANADIAN PACIFIC RAILWAY COMPANY	A	06/30/2023	EXCHANGED	XXX	2,644,754	3,000,000	48,733	2.B
13648T-AG-2	CANADIAN PACIFIC RAILWAY COMPANY	A	04/19/2023	DIRECT	XXX	6,912,801	9,000,000		2.B FE
286181-AH-5	ELEMENT FLEET MANAGEMENT CORP	A	06/21/2023	BANK OF AMERICA	XXX	580,000	580,000		2.B FE
775109-BZ-3	ROGERS COMMUNICATIONS INC	A	05/22/2023	CAPITALIZED INTEREST	XXX	589,000	589,000		2.C FE
00037U-AA-8	AASET 2018-3 A	D	05/15/2023	CAPITALIZED INTEREST	XXX	5,086	5,086		2.C FE
01609W-AV-4	BABA 4.2 12/06/47	D	03/30/2023	BAL	XXX	940,152	1,200,000	16,380	1.E FE
034863-AV-2	ANGLO AMERICAN CAPITAL PLC	D	06/12/2023	CROSSROADS	XXX	1,472,691	1,491,000	16,473	2.A FE
034863-BD-1	ANGLO AMERICAN CAPITAL PLC	D	04/27/2023	GOLDMAN SACHS & CO	XXX	4,973,800	5,000,000		2.A
225433-AR-2	CREDIT SUISSE GROUP FUNDING GUERNS	D	05/11/2023	EXCHANGED	XXX	2,031,437	2,000,000	3,286	1.G
29278G-AV-0	ENEL FINANCE INTERNATIONAL NV	D	05/17/2023	JPMORGAN SECURITIES INC	XXX	4,996,215	5,100,000	92,721	2.A
39541E-AC-7	GREENSAIF PIPELINES BIDCO SA RL	D	04/01/2023	DIRECT	XXX	10,983,000	10,500,000	66,728	1.E FE
716973-AF-9	PFIZER INVESTMENT ENTERPRISES PTE	D	05/16/2023	BANK OF AMERICA	XXX	2,940,000	3,000,000		1.E
716973-AG-7	PFIZER INVESTMENT ENTERPRISES PTE	D	05/16/2023	CITIGROUP GLOBAL MARKETS INC	XXX	364,456	365,000		1.E FE
716973-AH-5	PFIZER INVESTMENT ENTERPRISES PTE	D	05/16/2023	CITIGROUP GLOBAL MARKETS INC	XXX	7,844,560	8,000,000		1.E FE
74365P-AD-0	PRXNA 4.027 08/03/50	D	04/01/2023	JLN	XXX	985,023	1,505,000	10,101	2.C FE
89153V-AS-8	TOTAL CAPITAL INTERNATIONAL SA	D	05/17/2023	JPMORGAN SECURITIES INC	XXX	1,156,764	1,200,000	10,466	1.E
G0446N-AX-2	AALLN 4 3/4 03/16/52	D	05/12/2023	VARIOUS	XXX	15,015,372	17,700,000	83,481	2.B FE
L4464D-AE-9	GASBCM 6.129 02/23/38	D	06/13/2023	DIRECT	XXX	925,200	900,000	17,161	1.E
P6777M-AB-8	SCCOMX 4 1/2 01/26/50	D	06/05/2023	J01	XXX	3,637,500	4,800,000	76,575	2.A FE
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						571,500,846	598,131,810	2,791,086	XXX
Bonds - Hybrid Securities									
1309999999 - Bonds - Hybrid Securities									XXX
Bonds - Parent, Subsidiaries and Affiliates									
1509999999 - Bonds - Parent, Subsidiaries and Affiliates									XXX
Bonds - SVO Identified Funds									
1619999999 - Bonds - SVO Identified Funds									XXX
Bonds - Unaffiliated Bank Loans									
10527@-AA-9	BRANDMUSCLE R/C 1L 8/21		04/27/2023	DIRECT	XXX	142,080	142,080		3.A PL
30208*-AA-5	EXO GROUP R/C 1L 9/21		06/07/2023	DIRECT	XXX	336,000	336,000		3.B PL
84833*-AA-5	SPERBER LANDSCAPE R/C 1L 9/21		06/21/2023	DIRECT	XXX	312,216	312,216		2.B PL
88583@-AA-6	3 STEP SPORTS, LLC		06/07/2023	DIRECT	XXX	314,179	314,179		2.C PL
88583@-AD-0	3 STEP SPORTS DD T/L 1L (ADD-ON) 1/22		04/28/2023	DIRECT	XXX	2,252,081	2,406,874		2.C PL
88583@-AE-8	3 STEP SPORTS T/L 1L (ADD-ON) 6/22		04/27/2023	CAPITALIZED INTEREST	XXX		10,197		2.C PL
92215*-AD-0	VARDIMAN DD T/L 1L 3/22		04/28/2023	DIRECT	XXX	249,568	249,568		3.A PL
BGH313-A5-0	SANTA MARIA REFINING CO. TLA		05/10/2023	CAPITALIZED INTEREST	XXX	224,792	224,792		6.
BGH313-EE-7	SANTA MARIA REFINING CO. TLC		05/10/2023	CAPITALIZED INTEREST	XXX	105,305	105,305		6.
BGH62W-1R-0	ACETO (ATLAS) 1L REV FUNDED		06/20/2023	INTERNAL BROKER FOR BORROWING TL	XXX	685,714	685,714		4.C
BGH69Q-TB-1	BLUEFIN (BLACK MTN) 1L REV FUNDED		06/27/2023	INTERNAL BROKER FOR BORROWING TL	XXX	845,438	845,438		5.B GI
BGH6B3-MZ-3	LIFELONG LEARNER (PSI) 1L TLB CL		05/10/2023	CAPITALIZED INTEREST	XXX	7,493	7,493		5.B GI
BGH6H9-CB-8	STANDARDAERO(DYNSTY)1L TLB1 CL		04/01/2023	TRANSFER	XXX	1,256	1,256		4.C FE
BGH6NM-13-2	HAMILTON PROJECTS (PANDA) 1L TL		05/10/2023	CAPITALIZED INTEREST	XXX	11,214	11,214		4.A
BGH6WV-MF-2	CAPSTONE ACQUISITION 1L TL		05/10/2023	CAPITALIZED INTEREST	XXX	5,517	5,517		4.B PL
BGH736-PL-1	FRANCHISE 1L TL		06/20/2023	CAPITALIZED INTEREST	XXX	540,518	540,518		4.B FE
BGH77E-7S-5	CUBIC (ATLAS) 1L TLB CL		05/10/2023	CAPITALIZED INTEREST	XXX	9,870	9,870		4.B FE
BGH77E-9S-3	CUBIC (ATLAS) 1L TLC CL		05/10/2023	CAPITALIZED INTEREST	XXX	1,964	1,964		4.A FE
BGH79J-YC-7	SOLERA 1L REV CL USD FUNDED		06/27/2023	VARIOUS	XXX	1,541,732	1,541,732		3.C 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
BGH5N3-DH-2	ALEXANDER MANN 1L REV GBP FUNDED	B	05/04/2023	INTERNAL BROKER FOR BORROWING TL	XXX	775,746	783,825		4.B PL
1909999999 - Bonds - Unaffiliated Bank Loans						8,362,683	8,535,752		XXX
Bonds - Unaffiliated Certificates of Deposit									
2019999999 - Bonds - Unaffiliated Certificates of Deposit									XXX
2509999997 - Bonds - Subtotals - Bonds - Part 3						635,966,202	664,607,283	2,898,498	XXX
2509999999 - Bonds - Subtotals - Bonds						635,966,202	664,607,283	2,898,498	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									
4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred							XXX		XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred									
75932V-20-5	REIGN EXCHANGE LTD EQUITY		05/17/2023	CROSSROADS	1,000,000.000	51,970			1.D Z
4029999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred						51,970	XXX		XXX
Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred									
4319999999 - Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred							XXX		XXX
Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred									
4329999999 - Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred							XXX		XXX
4509999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 3						51,970	XXX		XXX
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks						51,970	XXX		XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
5019999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							XXX		XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other									
000000-00-0	AGENTS DEFERRED COMP RABBI TRUST		06/30/2023	DIRECT	4,611,964.470	4,611,964	XXX		XXX
5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						4,611,964	XXX		XXX
Common Stocks - Mutual Funds - Designations Assigned by the SVO									
5319999999 - Common Stocks - Mutual Funds - Designations Assigned by the SVO							XXX		XXX
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO									
5329999999 - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO							XXX		XXX
Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO									
5519999999 - Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO							XXX		XXX
Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO									
5529999999 - Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO							XXX		XXX
Common Stocks - Closed-End Funds - Designations Assigned by the SVO									
5719999999 - Common Stocks - Closed-End Funds - Designations Assigned by the SVO							XXX		XXX
Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO									
5729999999 - Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO							XXX		XXX
Common Stocks - Exchange Traded Funds									
5819999999 - Common Stocks - Exchange Traded Funds							XXX		XXX
Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded									
5919999999 - Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded							XXX		XXX
Common Stocks - Parent, Subsidiaries and Affiliates - Other									
64858A-AA-4	NEW ROOTS M TR		05/03/2023	DIRECT	1.000	56,000,000	XXX		XXX
5929999999 - Common Stocks - Parent, Subsidiaries and Affiliates - Other						56,000,000	XXX		XXX
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 3						60,611,964	XXX		XXX
5989999999 - Common Stocks - Subtotals - Common Stocks						60,611,964	XXX		XXX
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks						60,663,934	XXX		XXX
6009999999 Totals						696,630,136	XXX	2,898,498	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																					
3133XF-J4-9	FHLB		06/22/2023	NOMURA INC	XXX	2,234,411	2,000,000	2,154,180	2,100,965		(2,605)		(2,605)		2,098,359		136,052	136,052	87,188	03/14/2036	1.A
3134GW-QH-2	FHLMC 1.54 08/35 - 08/22 (QB)		05/10/2023	IFCS	XXX	7,244,400	10,000,000	7,066,300	7,078,742		62,610		62,610		7,141,352		103,048	103,048	112,933	08/17/2035	1.A
912810-RN-0	T 2.875 08/15/2045		04/13/2023	MORGAN STANLEY	XXX	299,113	350,000	334,072	335,945		122		122		336,067		(36,954)	(36,954)	6,643	08/15/2045	1.A
912810-SK-5	T 2.375 11/15/2049		04/13/2023	BARCLAYS CAPITAL INC	XXX	154,219	200,000	206,313	205,841		(45)		(45)		205,796		(51,577)	(51,577)	1,968	11/15/2049	1.A
91282C-DJ-7	T 1.375 11/15/2031		06/30/2023	NOMURA INC	XXX	115,467	140,000	138,950	139,061		50		50		139,111		(23,644)	(23,644)	1,219	11/15/2031	1.A
0109999999 - Bonds - U.S. Governments						10,047,610	12,690,000	9,899,815	9,860,554		60,132		60,132		9,920,685		126,925	126,925	209,951	XXX	XXX
Bonds - All Other Governments																					
085209-AF-1	BERMUDA (GOVERNMENT)	D	05/12/2023	HSBC SECURITIES, INC	XXX	3,004,500	3,000,000	2,977,650	2,985,208		788		788		2,985,996		18,504	18,504	107,271	02/15/2029	1.F FE
0309999999 - Bonds - All Other Governments						3,004,500	3,000,000	2,977,650	2,985,208		788		788		2,985,996		18,504	18,504	107,271	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
0509999999 - Bonds - U.S. States, Territories and Possessions																				XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
0709999999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions																				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																					
010878-AY-2	CA COUNTY OF ALAMEDA UTGO 2018A		04/12/2023	VARIOUS	XXX	3,096,089	3,235,000	3,235,000	3,235,000			216,163	(216,163)		3,018,837		77,252	77,252	85,324	08/01/2032	1.A FE
010878-AZ-9	CA COUNTY OF ALAMEDA UTGO 2018A		05/12/2023	RBC DAIN RAUSCHER	XXX	2,905,735	3,050,000	3,050,000	3,050,000						3,050,000		(144,265)	(144,265)	91,827	08/01/2033	1.A FE
01354M-DS-7	ALBUQUERQUE NEW MEXICO GROSS RCPTS		06/26/2023	JPMORGAN SECURITIES INC	XXX	1,572,992	1,525,000	1,525,000	1,525,000						1,525,000		47,992	47,992	83,781	07/01/2036	1.B FE
047681-MX-6	ATLFAC 6.5 12/1/2028		06/01/2023	BANK OF AMERICA	XXX	26,562,552	26,250,000	27,839,898	27,149,300		(79,730)		(79,730)		27,069,570		(507,018)	(507,018)	661,046	12/01/2028	1.B FE
13080S-L9-3	CA ENLOE MED CENTER 2022B		06/01/2023	WELLS FARGO	XXX	3,239,730	3,000,000	3,000,000	3,000,000						3,000,000		239,730	239,730	122,570	08/15/2047	1.C FE
155431-AA-7	CENTRAL STORAGE TRUST		05/01/2023	SINKING FUND REDEMPTION	XXX	736,000	736,000	756,438	736,474		(474)		(474)		736,000				17,749	02/01/2038	1.C FE
155839-DL-4	CWUHGR 6.95 5/1/2040		06/27/2023	JPMORGAN SECURITIES INC	XXX	2,557,337	2,270,000	2,270,000	2,270,000						2,270,000		287,337	287,337	104,300	05/01/2040	1.F FE
161038-CE-2	CHAMFH 3.02 01/01/2038		06/26/2023	MBS PAYDOWN	XXX	5,834	5,834	5,834	5,834						5,834				76	01/01/2038	1.A FE
161038-CF-9	CHAMFH 3.02 01/01/2038		06/26/2023	MBS PAYDOWN	XXX	1,644	1,644	1,644	1,644						1,644				22	01/01/2038	1.A FE
167725-AC-4	CTA 6.899 12/01/2040		06/27/2023	WELLS FARGO	XXX	22,713,591	20,045,000	19,160,320	19,332,011		9,746		9,746		19,341,756		3,371,834	3,371,834	799,012	12/01/2040	1.C FE
179162-GF-3	OR CITY SD CLACKAMAS CNTY 2018A		06/27/2023	BANK OF AMERICA	XXX	309,155	500,000	258,580	303,814		6,068		6,068		309,883		(728)	(728)		06/15/2035	1.B FE
190335-KA-6	CA COAST CCD GO 2019F		06/27/2023	CITIGROUP GLOBAL MARKETS	XXX	2,175,906	5,075,000	2,125,918	2,184,917		46,989		46,989		2,231,906		(55,999)	(55,999)		08/01/2042	1.B FE
196479-6Y-0	COSHSG 2.87 08/01/2037		06/28/2023	MBS PAYDOWN	XXX	23,060	23,060	23,060	23,060						23,060				284	08/01/2037	1.B FE
20775C-U7-7	CONNECTICUT ST HSG FIN AUTH HS		06/28/2023	VARIOUS	XXX	1,214,465	1,335,000	1,335,000	1,335,000			66,069	(66,069)		1,268,931		(54,466)	(54,466)	27,493	11/15/2039	1.A FE
249182-LT-1	DENVER COLO CITY & CNTY ARPT R		06/26/2023	D.A DAVIDSON & CO	XXX	1,044,880	1,000,000	1,088,240	1,074,620		(1,777)		(1,777)		1,072,843		(27,963)	(27,963)	28,750	12/01/2037	1.E FE
249182-QV-1	CO DENVER AIRPORT 2022A SNR AMT		06/26/2023	JEFFERIES & COMPANY INC	XXX	10,528,100	10,000,000	10,750,700	10,723,499		(29,588)		(29,588)		10,693,911		(165,811)	(165,811)	309,722	11/15/2047	1.D FE
250375-LZ-3	CA DESERT CCD 2021		06/28/2023	UBS SECURITIES LLC	XXX	5,334,677	6,515,000	6,515,000	6,515,000						6,515,000		(1,180,323)	(1,180,323)	160,043	08/01/2034	1.C FE
251129-5D-0	DETROIT MICH CITY SCH DIST		05/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	105,000	105,000	136,453	128,012		(319)		(319)		127,693		(22,693)	(22,693)	4,067	05/01/2039	1.C FE
283770-MD-4	TX EL PASO ISD 2019		04/03/2023	VARIOUS	XXX	1,019,220	1,000,000	1,041,380	1,025,143		(749)	7,174	(7,923)		1,017,220		2,000	2,000	25,556	08/15/2038	1.A FE
30309H-AC-1	FRETE 2019-ML05 AUS		06/01/2023	MBS PAYDOWN	XXX	43,445	43,445	44,177	43,464		(20)		(20)		43,445				616	01/01/2036	1.A
3128MJ-W7-1	FG G08669		06/01/2023	MBS PAYDOWN	XXX	2,606	2,606	2,747	2,610		(4)		(4)		2,606				44	09/01/2045	1.A
3128MJ-WW-6	FG G08660		06/01/2023	MBS PAYDOWN	XXX	2,925	2,925	3,082	2,930		(5)		(5)		2,925				48	08/01/2045	1.A
3128MJ-XF-2	FG G08677		06/01/2023	MBS PAYDOWN	XXX	3,421	3,421	3,607	3,426		(5)		(5)		3,421				59	11/01/2045	1.A
3128MJ-XK-1	FG G08681		06/01/2023	MBS PAYDOWN	XXX	3,656	3,656	3,754	3,659		(3)		(3)		3,656				52	12/01/2045	1.A
3132DN-VT-7	FR SD1526		06/01/2023	MBS PAYDOWN	XXX	13,212	13,212	12,812	13,207		5		5		13,212				235	08/01/2052	1.A
3132DN-YV-9	FR SD1624		06/01/2023	MBS PAYDOWN	XXX	25,561	25,561	25,537	25,561		1		1		25,561				492	09/01/2052	1.A
3132DW-FU-2	FR SD8279		06/26/2023	MBS PAYDOWN	XXX	342,277	342,277	342,064	341,502		776		776		342,277				8,671	11/01/2052	1.A
3132DW-G9-8	FR SD8324		06/01/2023	MBS PAYDOWN	XXX	49,605	49,605	50,008							49,605				227	05/01/2053	1.A
3132L9-Y8-2	FG V84335		06/01/2023	MBS PAYDOWN	XXX	2,828	2,828	2,904	2,831		(3)		(3)		2,828				53	06/01/2048	1.A
3132WR-RN-5	FG WA0503		06/01/2023	VARIOUS	XXX	267,648	267,648	268,383	267,873		(226)		(226)		267,648				4,760	03/01/2044	1.A
3132WR-RU-9	FR WA0509		06/26/2023	MBS PAYDOWN	XXX	13,653	13,653	13,269	13,623		31		31		13,653				228	04/01/2052	1.A
3132WW-A9-3	FR WA2531		06/01/2023	MBS PAYDOWN	XXX	8,134	8,134	7,856	8,130		4		4		8,134				140	05/01/2052	1.A
3132WW-AA-0	FG WA2500		06/01/2023	MBS PAYDOWN	XXX	27,895	27,895	26,824	27,859		37		37		27,895				382	09/01/2045	1.A
3132WW-AH-5	FR WA2507		06/26/2023	MBS PAYDOWN	XXX	24,968	25,708	23,110			50		50		24,968				199	08/01/2047	1.A
3132Y7-GN-9	FG WE2005		06/01/2023	VARIOUS	XXX	156,808	156,808	148,198	156,633		175		175		156,808				2,087	09/01/2033	1.A
3132YB-XA-9	FR WE6073		06/01/2023	MBS PAYDOWN	XXX	1,941	1,941	1,785							1,941				6	05/01/2039	1.A
31339D-P8-5	FHLMC SERIES 2414 CLASS LG		06/15/2023	VARIOUS	XXX	251,095	251,095	259,648	251,307		(212)		(212)		251,095				6,765	02/15/2032	1.A
31339W-NA-0	FHLMC SERIES 2439 CLASS LH		06/01/2023	MBS PAYDOWN	XXX	14,180	14,180	13,990	14,172		8		8		14,180				354	04/15/2032	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
3133KQ-WZ-5	FR RA8754		06/01/2023	MBS PAYDOWN	XXX	8,464	8,464	8,378							8,464				35	03/01/2053	1.A
31350A-CG-1	FREDDIE MAC MULTIFAM SER M-048		04/17/2023	SINKING FUND REDEMPTION	XXX	10,000	10,000	10,072	10,001		(1)		(1)		10,000				105	01/15/2036	1.B FE
31359V-BH-5	FNMA SERIES 1998-73 CLASS MZ		06/20/2023	MBS PAYDOWN	XXX	1,046	1,046	1,078	1,072		(26)		(26)		1,046				27	10/17/2038	1.A
313637-PM-6	FN 109428		06/01/2023	MBS PAYDOWN	XXX	10,216	10,216	10,211	10,215		1		1		10,216				161	08/01/2033	1.A
313637-QT-0	FN 109466		06/01/2023	MBS PAYDOWN	XXX	64,692	64,692	65,753	64,713		(21)		(21)		64,692				1,042	08/01/2033	1.A
313637-R6-9	FN 109509		06/01/2023	MBS PAYDOWN	XXX	30,608	30,608	30,971	30,630		(22)		(22)		30,608				498	09/01/2028	1.A
313637-UY-4	FN 109599		06/01/2023	MBS PAYDOWN	XXX	88,131	88,131	88,186	88,125		6		6		88,131				1,332	10/01/2030	1.A
313637-WL-0	FN 109651		06/30/2023	VARIOUS	XXX	1,877,151	1,960,018	1,959,635	1,959,845		2,697		2,697		1,962,542		(85,391)	(85,391)	40,883	12/01/2027	1.A
3136A0-EK-9	FNR 2011-81 GZ		06/01/2023	MBS PAYDOWN	XXX	12,183	12,183	11,900	12,174		10		10		12,183				202	08/25/2041	1.A
3136A1-C8-6	FNR 2011-101 NB		06/01/2023	MBS PAYDOWN	XXX	48,923	48,923	48,923	48,923						48,923				735	10/25/2041	1.A
3136A1-ZD-0	FNR 2011-101 CB		06/01/2023	MBS PAYDOWN	XXX	214,404	214,404	213,734	214,379		25		25		214,404				3,703	10/25/2041	1.A
3136A5-ZX-7	FNR 2012-54 WH		06/01/2023	MBS PAYDOWN	XXX	188,248	188,248	190,307	188,278		(30)		(30)		188,248				2,346	05/25/2042	1.A
3136A7-JB-9	FNR 2012-67 MZ		06/01/2023	MBS PAYDOWN	XXX	31,100	31,100	31,042	31,098		2		2		31,100				459	07/25/2042	1.A
3136A7-JQ-6	FNR 2012-67 KC		06/01/2023	MBS PAYDOWN	XXX	44,168	44,168	44,768	44,192		(24)		(24)		44,168				705	07/25/2042	1.A
3136A8-D6-4	FNR 2012-103 ZC		06/01/2023	VARIOUS	XXX	89,959	89,959	87,658	89,879		80		80		89,959				1,298	09/25/2042	1.A
3136AC-GN-5	FNA 2013-M3 AL		06/01/2023	MBS PAYDOWN	XXX	724,086	724,086	657,334	721,053		3,033		3,033		724,086				12,352	01/25/2033	1.A
3136AE-4P-9	FNR 2013-71 ZA		06/26/2023	VARIOUS	XXX	603,388	603,388	583,957	602,223		1,165		1,165		603,388				10,132	05/01/2043	1.A
3136AE-5X-1	FNR 2013-74 ZH		06/26/2023	MBS PAYDOWN	XXX	224,215	224,215	202,823	222,726		1,489		1,489		224,215				3,478	05/01/2043	1.A
3136AE-S3-2	FNMA..13-52J		06/01/2023	MBS PAYDOWN	XXX	31,158	31,158	30,311	31,144		14		14		31,158				424	06/25/2043	1.A
3136AF-AK-0	FNR 2013-79 QZ		06/01/2023	MBS PAYDOWN	XXX	178,337	178,337	170,095	178,107		230		230		178,337				2,519	07/25/2043	1.A
3136AF-YY-4	FNR 2013-80 VZ		05/25/2023	MBS PAYDOWN	XXX	467,449	467,449	383,431	466,106		1,343		1,343		467,449				5,863	08/25/2043	1.A
3136AG-G4-8	FNR 2013-106 PY		06/01/2023	MBS PAYDOWN	XXX	1,112,361	1,112,361	1,004,948	1,109,065		3,295		3,295		1,112,361				14,128	10/25/2033	1.A
3136AG-MJ-8	FNR 2013-108 VZ		06/01/2023	VARIOUS	XXX	137,039	137,039	135,152	136,997		42		42		137,039				7,733	10/25/2043	1.A
3136AG-P8-9	FNR 2013-114 Z		06/01/2023	MBS PAYDOWN	XXX	254,174	254,174	225,728	250,989		3,185		3,185		254,174				3,339	03/25/2040	1.A
3136AH-VS-6	FNR 2013-136 CZ		06/01/2023	VARIOUS	XXX	5,629,280	5,944,551	5,021,327	5,172,200		29,539		29,539		5,201,740		427,540	427,540	96,782	12/01/2043	1.A
3136AP-3A-8	FNR 2015-64 AZ		06/26/2023	MBS PAYDOWN	XXX	250,523	250,523	250,260	250,196		327		327		250,523				3,423	09/25/2045	1.A
3136AP-CW-0	FNR 2015-47 AY		06/01/2023	MBS PAYDOWN	XXX	75,033	75,033	69,493	74,856		177		177		75,033				887	07/01/2045	1.A
3136AQ-AN-0	FNR 2015-72 ZA		06/01/2023	MBS PAYDOWN	XXX	56,492	56,492	54,247	56,449		43		43		56,492				705	10/25/2045	1.A
3136AR-J3-3	FNMA..16-22		06/26/2023	VARIOUS	XXX	130,001	130,001	129,533	129,831		171		171		130,001				4,746	04/25/2046	1.A
3136AS-A9-7	FNR 2016-41 MZ		06/01/2023	MBS PAYDOWN	XXX	106,327	106,327	104,921	106,305		22		22		106,327				1,327	07/25/2046	1.A
3136AS-CT-1	FNMA..16-24		06/01/2023	VARIOUS	XXX	185,545	185,545	185,352	185,287		258		258		185,545				2,893	05/25/2046	1.A
3136AU-4D-0	FNR 2017-8 BZ		06/01/2023	VARIOUS	XXX	177,276	177,276	159,113	176,867		409		409		177,276				2,161	02/25/2047	1.A
3136AU-YU-9	FNR 2016-94 ZA		06/26/2023	MBS PAYDOWN	XXX	182,608	182,608	180,346	182,305		304		304		182,608				2,864	12/25/2046	1.A
3136AV-JB-6	FNR 2017-4 ZC		06/01/2023	MBS PAYDOWN	XXX	366,996	366,996	366,996	366,996						366,996				5,512	02/25/2047	1.A
3136AW-HZ-3	FNR 2017-39 CY		06/01/2023	MBS PAYDOWN	XXX	19,912	19,912	18,583	19,897		15		15		19,912				291	05/01/2047	1.A
3136AW-Z7-5	FNR 2017-51 EZ		06/01/2023	MBS PAYDOWN	XXX	30,857	30,857	28,705	30,842		15		15		30,857				386	07/25/2047	1.A
3136AX-GA-7	FNR 2017-49 ZC		06/01/2023	MBS PAYDOWN	XXX	256,563	256,563	249,623	256,225		338		338		256,563				3,174	07/25/2047	1.A
3136AX-YF-6	FNR 2017-61 GZ		06/01/2023	MBS PAYDOWN	XXX	76,332	76,332	74,686	76,316		16		16		76,332				1,287	08/25/2047	1.A
3136AY-YZ-0	FNR 2017-90 ZD		06/01/2023	MBS PAYDOWN	XXX	45,066	45,066	44,943	45,064		3		3		45,066				694	11/01/2047	1.A
3136B1-T7-9	FNR 2018-38 VZ		06/01/2023	MBS PAYDOWN	XXX	229,003	229,003	228,941	229,002		1		1		229,003				3,936	06/25/2048	1.A
3136B2-GE-6	FNR 2018-45 ZD		06/01/2023	MBS PAYDOWN	XXX	247,211	247,211	232,226	246,712		499		499		247,211				3,577	06/25/2048	1.A
3136B2-UE-0	FNR 2018-55 LZ		06/01/2023	MBS PAYDOWN	XXX	69,134	69,134	62,915	68,833		300		300		69,134				1,053	08/01/2048	1.A
3136B2-YL-0	FNR 2018-54 LZ		06/01/2023	MBS PAYDOWN	XXX	74,999	74,999	71,596	74,949		51		51		74,999				1,244	08/25/2048	1.A
3136B3-BL-3	FNR 2018-70 CZ		06/01/2023	MBS PAYDOWN	XXX	64,242	64,242	62,432	64,189		54		54		64,242				1,083	10/25/2048	1.A
3136B3-CF-5	FNR 2018-75 KZ		05/31/2023	VARIOUS	XXX	1,753,125	1,903,373	1,748,307	1,766,207		1,699		1,699		1,767,906		(14,781)	(14,781)	30,104	10/01/2048	1.A
3136B3-DT-4	FNR 2018-73 BZ		06/01/2023	VARIOUS	XXX	366,423	366,423	349,694	365,676		747		747		366,423				4,643	10/25/2048	1.A
3136B3-GN-4	FNR 2018-76 ZB		06/01/2023	MBS PAYDOWN	XXX	415,591	415,591	375,598	414,506		1,086		1,086		415,591				6,463	10/25/2048	1.A
3136B3-LJ-7	FNR 2018-83 ZJ		06/01/2023	MBS PAYDOWN	XXX	81,247	81,247	73,578	80,948		299		299		81,247				1,123	11/25/2048	1.A
3136B3-MM-9	FNR 18-84 ZA		06/01/2023	MBS PAYDOWN	XXX	127,865	127,865	114,743	127,673		192		192		127,865				1,968	11/01/2048	1.A
3136B3-MV-9	FNR 18-84 ZD		06/01/2023	MBS PAYDOWN	XXX	264,816	264,816	238,918	264,215		601		601		264,816				3,312	11/01/2048	1.A
3136B7-JB-8	FNR 2019-72 ZL		06/01/2023	MBS PAYDOWN	XXX	19,885	19,885	19,679	19,882		3		3		19,885				241	12/25/2049	1.A
3136B7-V2-4	FNR 2019-82 HZ		06/01/2023	MBS PAYDOWN	XXX	336,800	336,800	335,999	336,792		8		8		336,800				4,953	01/25/2050	1.A
3136B8-HA-0	FNR 2020-3 JZ		06/01/2023	MBS PAYDOWN	XXX	58,477	58,477	58,156	58,472		6		6		58,477				701	02/25/2050	1.A
3136B8-HM-4	FNR 2020-3 AZ		06/01/2023	MBS PAYDOWN	XXX	21,045	21,045	20,906	21,009		36		36		21,045				243	12/01/2049	1.A
3136B8-LT-4	FNR 2020-7 DZ		06/25/2023	MBS PAYDOWN	XXX	101,397	101,397	101,246	101,201		196		196		101,397				1,332	02/25/2050	1.A
31377U-6D-0	FN 387968		06/01/2023	MBS PAYDOWN	XXX	3,351	3,351	3,420	3,352		(1)		(1)		3,351				57	08/01/2048	1.A
31377U-YA-5	FN 387805		06/01/2023	MBS PAYDOWN	XXX	102,040	102,040	104,140	102,069		(29)		(29)		102,040				1,673	08/01/2038	1.A
31377U-Z6-3	FN 387865		06/01/2023	MBS PAYDOWN	XXX	7,364	7,364	7,361	7,364		1		1		7,364				115	08/01/2033	1.A
3137A0-3H-6	FHR 3680 ZA		06/01/2023	MBS PAYDOWN	XXX	22,680	22,680	22,280	22,666		14		14		22,680				441	06/15/2040	1.A
3137A0-BA-2	FHR 3701 Z		06/01/2023	VARIOUS	XXX	47,995	47,995	47,227	47,967		27		27		47,995				1,247	07/15/2040	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-K9-5	FHR 3695 JG		06/01/2023	MBS PAYDOWN	XXX	53,589	53,589	53,650	53,590		(1)		(1)		53,589				984	07/15/2040	1.A
3137A4-E7-8	FHR 3768 ZP		06/01/2023	MBS PAYDOWN	XXX	1,018,967	1,018,967	987,535	1,017,911		1,056		1,056		1,018,967				17,825	12/15/2040	1.A
3137A5-P2-4	FHR 3795 VZ		06/01/2023	MBS PAYDOWN	XXX	47,838	47,838	41,330	47,709		129		129		47,838				798	01/15/2041	1.A
3137A6-AX-0	FHR 3791 ZL		06/01/2023	MBS PAYDOWN	XXX	39,199	39,199	36,143	39,074		125		125		39,199				776	01/15/2041	1.A
3137A7-UU-2	FHR 3828 LZ		06/01/2023	VARIOUS	XXX	227,086	227,086	218,216	226,673		413		413		227,086				5,136	03/15/2041	1.A
3137A9-Y2-6	FHR 3835 ZV		06/01/2023	VARIOUS	XXX	341,153	341,153	333,581	341,005		149		149		341,153				4,623	04/15/2041	1.A
3137AD-WM-5	FHR 3891 UL		06/22/2023	JPMORGAN SECURITIES INC	XXX	1,266,029	1,293,000	1,286,535	1,288,439		116		116		1,288,555		(22,526)	(22,526)	33,295	07/15/2041	1.A
3137AF-CN-0	FHR 3926 NY		06/01/2023	VARIOUS	XXX	66,298	66,298	66,298	66,298						66,298				1,176	09/15/2041	1.A
3137AF-PC-0	FHR 3919 BY		06/01/2023	MBS PAYDOWN	XXX	661,416	661,416	661,416	661,416						661,416				11,538	09/15/2041	1.A
3137AF-TQ-5	FHR 3933 DP		06/01/2023	MBS PAYDOWN	XXX	2,193	2,193	2,173	2,193						2,193				36	10/15/2041	1.A
3137AN-GA-7	FHR 4013 GL		06/01/2023	MBS PAYDOWN	XXX	35,362	35,362	35,892	35,369		(8)		(8)		35,362				520	03/15/2042	1.A
3137AQ-WH-7	FHLMC 4063 KB		06/01/2023	MBS PAYDOWN	XXX	114,446	114,446	110,029	114,326		120		120		114,446				1,443	06/15/2042	1.A
3137B1-3B-6	FHR 4182 ZD		06/01/2023	MBS PAYDOWN	XXX	207,739	207,739	199,954	207,298		442		442		207,739				3,028	03/15/2043	1.A
3137B2-NF-3	FHR 4219 JZ		06/01/2023	MBS PAYDOWN	XXX	88,312	88,312	85,177	88,081		231		231		88,312				1,231	05/15/2043	1.A
3137B3-2Z-0	FHR 4213 MZ		06/15/2023	MBS PAYDOWN	XXX	15,269	15,269	15,295	15,271		(2)		(2)		15,269				306	06/15/2043	1.A
3137B3-6D-5	FHR 4215 ZK		06/01/2023	MBS PAYDOWN	XXX	253,117	253,117	239,163	252,768		349		349		253,117				3,487	06/15/2043	1.A
3137B3-A3-2	FHR 4230 Z		06/01/2023	VARIOUS	XXX	74,084	74,084	57,300	73,795		289		289		74,084				8,921	07/15/2043	1.A
3137B3-AJ-7	FHR 4227 AZ		06/15/2023	VARIOUS	XXX	304,813	304,813	304,813	304,813						304,813				24,427	07/15/2043	1.A
3137B3-BH-0	FHR 4234 GB		06/01/2023	MBS PAYDOWN	XXX	304,250	304,250	300,447	304,091		159		159		304,250				5,242	07/15/2043	1.A
3137B4-KX-3	FHR 4253 PB		06/01/2023	MBS PAYDOWN	XXX	56,250	56,250	52,594	56,207		43		43		56,250				837	08/15/2041	1.A
3137B4-RQ-1	FHR 4249 GW		06/01/2023	MBS PAYDOWN	XXX	40,663	40,663	37,651	40,532		131		131		40,663				680	10/15/2041	1.A
3137B6-LL-3	FHR 4285 PB		06/01/2023	MBS PAYDOWN	XXX	37,862	37,862	37,969	37,864		(1)		(1)		37,862				646	11/15/2043	1.A
3137BL-EX-2	FHLMC 4545-10		06/01/2023	MBS PAYDOWN	XXX	136,252	136,252	136,143	136,249		3		3		136,252				1,698	09/15/2045	1.A
3137BS-YV-9	FHR 4630 ZL		06/01/2023	VARIOUS	XXX	38,823	38,823	34,823	38,715		108		108		38,823				1,357	11/15/2046	1.A
3137BV-BA-3	FHR 4656 B		06/01/2023	MBS PAYDOWN	XXX	210,850	210,850	200,802	210,741		109		109		210,850				2,469	02/15/2047	1.A
3137BV-QS-8	FHR 4657 TZ		06/01/2023	MBS PAYDOWN	XXX	60,747	60,747	60,747	60,747						60,747				899	02/15/2047	1.A
3137BV-UZ-7	FHR 4654 LZ		06/01/2023	MBS PAYDOWN	XXX	549,686	549,686	549,686	549,686						549,686				8,131	02/15/2047	1.A
3137BW-RN-6	FHR 4664 TZ		06/15/2023	VARIOUS	XXX	482,538	482,538	448,047	480,981		1,557		1,557		482,538				5,851	03/15/2047	1.A
3137BW-SZ-8	FHR 4663 HZ		06/01/2023	MBS PAYDOWN	XXX	34,975	34,975	34,602	34,973		3		3		34,975				510	03/15/2047	1.A
3137BW-US-1	FHR 4663 TZ		06/01/2023	MBS PAYDOWN	XXX	141,815	141,815	138,088	141,786		29		29		141,815				1,737	03/15/2047	1.A
3137BY-5W-6	FHR 4680 BQ		06/01/2023	MBS PAYDOWN	XXX	2,475	2,475	2,401	2,475		1		1		2,475				36	05/15/2047	1.A
3137F1-7F-9	FHR 4693 TZ		06/01/2023	MBS PAYDOWN	XXX	211,728	211,728	198,675	211,603		126		126		211,728				2,514	06/15/2047	1.A
3137F2-ZW-9	FHR 4711 CZ		06/01/2023	MBS PAYDOWN	XXX	259,125	259,125	255,174	259,018		107		107		259,125				4,045	08/15/2047	1.A
3137F3-K6-0	FHR 4768 ZH		06/01/2023	VARIOUS	XXX	162,280	162,280	146,294	162,086		194		194		162,280				2,016	03/01/2048	1.A
3137F5-3A-5	FHR 4791 ZB		06/01/2023	MBS PAYDOWN	XXX	111,557	111,557	111,615	111,557						111,557				1,842	03/15/2048	1.A
3137FB-YC-4	FHR 4734 Z		06/01/2023	VARIOUS	XXX	206,209	206,209	191,522	206,037		172		172		206,209				4,950	12/01/2047	1.A
3137FC-4R-2	FHR 4738 LZ		06/15/2023	VARIOUS	XXX	441,196	441,196	411,507	439,704		1,493		1,493		441,196				5,851	12/01/2047	1.A
3137FD-DG-4	FHR 4750 KZ		06/15/2023	MBS PAYDOWN	XXX	532	532	531	531		1		1		532				10	01/01/2048	1.A
3137FE-R4-4	FHR 4767 CN		05/31/2023	MBS PAYDOWN	XXX				(518)										(9,793)	11/01/2045	1.A
3137FG-3P-8	FHR 4801 ZN		06/01/2023	MBS PAYDOWN	XXX	568,176	568,176	567,344	568,143		33		33		568,176				9,535	05/15/2048	1.A
3137FG-5H-4	FHR 4796 NZ		06/01/2023	VARIOUS	XXX	556,705	556,705	556,705	556,705						556,705				10,932	05/15/2048	1.A
3137FH-Q2-2	FHMS KC02 A2		06/01/2023	MBS PAYDOWN	XXX	53,854	53,854	53,039	53,812		41		41		53,854				835	07/01/2025	1.A
3137FJ-C2-3	FHR 4833 VZ		06/01/2023	VARIOUS	XXX	69,177	69,177	67,292	69,109		68		68		69,177				6,558	09/15/2048	1.A
3137FQ-HA-4	FHR 4933 LZ		06/01/2023	MBS PAYDOWN	XXX	18,357	18,357	18,314	18,355		2		2		18,357				171	12/25/2049	1.A
3137G1-BU-0	FWLS 2017-SC02 1A2		06/01/2023	MBS PAYDOWN	XXX	206,159	206,159	193,113	205,997		163		163		206,159				2,789	05/25/2047	1.A
3137GA-MD-6	FHR 3736 ZP		06/01/2023	MBS PAYDOWN	XXX	153,335	153,335	145,810	153,106		229		229		153,335				2,696	10/15/2040	1.A
3137GA-QM-2	FHR 3740 KE		06/01/2023	MBS PAYDOWN	XXX	45,599	45,599	45,599	45,599						45,599				826	10/15/2040	1.A
3137H6-L2-9	VA FREDDIE MAC MF CERT M-068		06/15/2023	VARIOUS	XXX	50,000	50,000	51,000	50,768		(21)		(21)		50,747		(747)	(747)	764	10/15/2036	1.B FE
3137H7-N2-5	FHR 5233 DZ		06/01/2023	MBS PAYDOWN	XXX	152,334	152,334	151,884	152,267		67		67		152,334				3,174	10/25/2044	1.A
3137H9-KU-2	FHR 5282 MZ		05/10/2023	PARIBAS	XXX	5,156,952	5,139,085	4,949,241	4,948,599		(1,158)		(1,158)		4,947,441		209,511	209,511	127,160	12/25/2052	1.A
3137HA-4G-8	FREMF 2023-ML15 A		06/01/2023	MBS PAYDOWN	XXX	2,611	2,611	2,448							2,611				9	01/25/2040	1.A
3138EP-AH-7	FN AL6307		06/01/2023	MBS PAYDOWN	XXX	4,323	4,323	4,672	4,328		(5)		(5)		4,323				53	02/01/2045	1.A
3138L6-CG-1	FNMA 4.01 FN AM5470		06/01/2023	MBS PAYDOWN	XXX	5,720	5,720	5,759	5,721		(1)		(1)		5,720				96	03/01/2029	1.A
3138L6-LM-8	FEDERAL NA AM5731 3.99 01JUN44		06/01/2023	MBS PAYDOWN	XXX	44,380	44,380	45,304	44,401		(21)		(21)		44,380				738	05/01/2044	1.A
3138L7-JC-1	FN AM6558		06/01/2023	MBS PAYDOWN	XXX	76,579	76,579	74,748	76,529		50		50		76,579				1,191	09/01/2034	1.A
3138L8-NU-4	FN AM7602		06/01/2023	MBS PAYDOWN	XXX	12,877	12,877	13,160	12,880		(4)		(4)		12,877				187	02/01/2045	1.A
3138L9-DG-4	FN AM8202		06/26/2023	MBS PAYDOWN	XXX	13,416	13,416	13,458	13,415		1		1		13,416				186	03/01/2045	1.A
3138LC-3H-6	FN AN0799		06/01/2023	MBS PAYDOWN	XXX	5,105	5,105	4,974	5,101		3		3		5,105				78	01/01/2033	1.A
3138LC-5N-1	FN AN0852		06/01/2023	MBS PAYDOWN	XXX	10,530	10,530	10,747	10,532		(2)		(2)		10,530				180	02/01/2046	1.A
3138LC-AM-7	FN AN0011		06/01/2023	MBS PAYDOWN	XXX	22,117	22,117	22,358	22,120		(3)		(3)		22,117				326	12/01/2035	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
3138LC-P7-4	FN AN0445		06/01/2023	MBS PAYDOWN	XXX	75,285	75,285	76,838	75,313		(28)		(28)		75,285				1,249	12/01/2045	1.A
3138LC-QA-6	FN AN0448		06/01/2023	MBS PAYDOWN	XXX	228,705	228,705	233,662	228,795		(91)		(91)		228,705				3,729	01/01/2046	1.A
3138LC-QD-0	FN AN0451		06/01/2023	MBS PAYDOWN	XXX	12,052	12,052	12,187	12,053		(2)		(2)		12,052				184	12/01/2033	1.A
3138LC-VN-2	FN AN0620		06/01/2023	MBS PAYDOWN	XXX	101,312	101,312	103,814	101,339		(27)		(27)		101,312				1,709	01/01/2046	1.A
3138LD-JE-4	FN AN1160		06/01/2023	MBS PAYDOWN	XXX	11,462	11,462	11,699	11,466		(3)		(3)		11,462				169	03/01/2036	1.A
3138LD-K4-4	FN AN1214		06/01/2023	MBS PAYDOWN	XXX	62,831	62,831	64,127	62,853		(21)		(21)		62,831				934	04/01/2046	1.A
3138LD-PM-9	FN AN1327		06/01/2023	VARIOUS	XXX	1,334,595	1,334,595	1,362,121	1,350,036		(534)		(534)		1,349,502		(14,907)	(14,907)	28,991	01/01/2033	1.A
3138LE-DU-2	FN AN1914		06/01/2023	MBS PAYDOWN	XXX	4,899	4,899	4,929	4,899						4,899				72	07/01/2046	1.A
3138LE-MK-4	FN AN2161		06/01/2023	MBS PAYDOWN	XXX	17,569	17,569	17,794	17,570		(2)		(2)		17,569				248	08/01/2046	1.A
3138LE-NT-4	FN AN2201		06/01/2023	MBS PAYDOWN	XXX	22,697	22,697	23,165	22,702		(5)		(5)		22,697				329	07/01/2046	1.A
3138LE-QX-2	FN AN2269		06/01/2023	MBS PAYDOWN	XXX	28,724	28,724	29,317	28,731		(7)		(7)		28,724				391	08/01/2046	1.A
3138LF-5Y-0	FN AN3562		06/01/2023	MBS PAYDOWN	XXX	1,091	1,091	1,117	1,091						1,091				17	01/01/2037	1.A
3138LF-DQ-8	FN AN2810		06/01/2023	VARIOUS	XXX	10,814	10,814	10,617	10,817		(3)		(3)		10,814				214	09/01/2036	1.A
3138LF-MY-1	FN AN3074		06/01/2023	MBS PAYDOWN	XXX	5,662	5,662	5,627	5,661		1		1		5,662				78	10/01/2046	1.A
3138LG-AW-6	FN AN3620		06/01/2023	MBS PAYDOWN	XXX	1,562	1,562	1,498	1,560		2		2		1,562				18	11/01/2031	1.A
3138LG-FL-5	FN AN3770		06/01/2023	MBS PAYDOWN	XXX	5,735	5,735	5,797	5,736		(1)		(1)		5,735				75	12/01/2034	1.A
3138LG-MV-5	FN AN3971		06/01/2023	MBS PAYDOWN	XXX	41,057	41,057	41,570	41,068		(11)		(11)		41,057				573	08/01/2028	1.A
3138LG-SU-1	FN AN4130		06/01/2023	MBS PAYDOWN	XXX	3,805	3,805	3,846	3,806						3,805				55	01/01/2037	1.A
3138LG-SV-9	FN AN4131		06/01/2023	MBS PAYDOWN	XXX	3,752	3,752	3,792	3,753						3,752				54	01/01/2037	1.A
3138LH-L8-5	FN AN4850		06/26/2023	MBS PAYDOWN	XXX	12,916	12,916	13,262	12,923		(7)		(7)		12,916				209	03/01/2047	1.A
3138LH-MA-9	FN AN4852		06/01/2023	MBS PAYDOWN	XXX	29,312	29,312	30,228	29,323		(11)		(11)		29,312				480	03/01/2047	1.A
3138LJ-4H-0	FN AN6223		06/01/2023	MBS PAYDOWN	XXX	4,647	4,647	4,813	4,649		(2)		(2)		4,647				72	08/01/2047	1.A
3138LJ-4K-3	FN AN6225		06/01/2023	MBS PAYDOWN	XXX	4,647	4,647	4,813	4,649		(2)		(2)		4,647				72	08/01/2047	1.A
3138LJ-XQ-8	FN AN6086		06/01/2023	MBS PAYDOWN	XXX	37,248	37,248	37,854	37,256		(8)		(8)		37,248				529	08/01/2037	1.A
3138LJ-YE-4	FN AN6108		06/26/2023	MBS PAYDOWN	XXX	17,897	17,897	18,126	17,899		(2)		(2)		17,897				251	08/01/2037	1.A
3138LK-5B-9	FN AN7141		06/01/2023	MBS PAYDOWN	XXX	7,989	7,989	8,496	7,998		(8)		(8)		7,989				119	10/01/2047	1.A
3138LK-EG-8	FN AN6434		06/01/2023	MBS PAYDOWN	XXX	9,506	9,506	9,702	9,508		(2)		(2)		9,506				140	10/01/2047	1.A
3138LK-JK-4	FN AN6565		06/01/2023	MBS PAYDOWN	XXX	4,991	4,991	5,094	4,992		(1)		(1)		4,991				72	09/01/2047	1.A
3138LL-BC-8	FN AN7234		06/01/2023	MBS PAYDOWN	XXX	58,151	58,151	58,306	58,153		(2)		(2)		58,151				736	12/01/2027	1.A
3138LL-CK-9	FN AN7273		06/01/2023	MBS PAYDOWN	XXX	8,783	8,783	8,641	8,780		3		3		8,783				130	11/01/2047	1.A
3138LL-DJ-1	FN AN7304		06/01/2023	MBS PAYDOWN	XXX	59,219	59,219	59,256	59,218		1		1		59,219				742	12/01/2029	1.A
3138LL-G2-5	FN AN7416		06/01/2023	MBS PAYDOWN	XXX	18,441	18,441	18,821	18,451		(10)		(10)		18,441				251	11/01/2029	1.A
3138LL-KR-5	FN AN7503		06/01/2023	MBS PAYDOWN	XXX	18,113	18,113	18,487	18,118		(5)		(5)		18,113				267	11/01/2037	1.A
3138LL-Z6-5	FN AN7964		06/01/2023	MBS PAYDOWN	XXX	20,684	20,684	20,800	20,686		(2)		(2)		20,684				267	01/01/2028	1.A
3138LL-Z7-3	FN AN7965		06/01/2023	MBS PAYDOWN	XXX	1,000	1,000	980	999		1		1		1,000				14	01/01/2033	1.A
3138LM-4B-6	FN AN8917		06/01/2023	MBS PAYDOWN	XXX	24,435	24,435	24,527	24,435						24,435				369	04/01/2033	1.A
3138LM-6P-3	FN AN8977		06/01/2023	MBS PAYDOWN	XXX	29,354	29,354	29,263	29,350		5		5		29,354				531	05/01/2033	1.A
3138LM-GW-8	FN AN8984		06/01/2023	MBS PAYDOWN	XXX	11,536	11,536	11,549	11,536						11,536				170	04/01/2028	1.A
3138LM-7F-4	FN AN8993		06/01/2023	MBS PAYDOWN	XXX	102,798	102,798	102,862	102,788		10		10		102,798				1,634	04/01/2048	1.A
3138LM-HB-2	FN AN8325		06/01/2023	MBS PAYDOWN	XXX	9,732	9,732	9,800	9,732						9,732				146	02/01/2038	1.A
3138LM-KK-8	FN AN8397		06/01/2023	MBS PAYDOWN	XXX	22,714	22,714	22,728	22,711		2		2		22,714				338	03/01/2048	1.A
3138LM-KL-6	FN AN8398		06/01/2023	MBS PAYDOWN	XXX	4,689	4,689	4,691	4,688						4,689				69	02/01/2048	1.A
3138LM-PN-7	FN AN8528		06/01/2023	MBS PAYDOWN	XXX	39,192	39,192	39,419	39,194		(2)		(2)		39,192				565	03/01/2033	1.A
3138LM-XD-0	FN AN8775		06/01/2023	MBS PAYDOWN	XXX	18,264	18,264	18,275	18,263		1		1		18,264				325	05/01/2033	1.A
3138LM-XX-6	FN AN8793		06/01/2023	MBS PAYDOWN	XXX	17,902	17,902	17,919	17,901		1		1		17,902				262	04/01/2028	1.A
3138LM-YK-3	FN AN8813		06/26/2023	VARIOUS	XXX	936,717	1,013,707	1,029,547	1,023,492		861		861		1,024,352		(87,635)	(87,635)	21,923	04/01/2033	1.A
3138LN-7M-7	FN AN9899		06/01/2023	MBS PAYDOWN	XXX	31,647	31,647	32,132	31,656		(9)		(9)		31,647				507	07/01/2033	1.A
3138LN-C9-0	FN AN9095		06/01/2023	MBS PAYDOWN	XXX	7,925	7,925	7,818	7,922		3		3		7,925				121	05/01/2033	1.A
3138LN-FF-3	FN AN9165		06/01/2023	MBS PAYDOWN	XXX	13,428	13,428	13,525	13,429						13,428				219	05/01/2038	1.A
3138LN-G8-8	FN AN9222		06/01/2023	MBS PAYDOWN	XXX	3,722	3,722	3,797	3,723		(1)		(1)		3,722				66	05/01/2048	1.A
3138LN-GB-1	FN AN9193		06/01/2023	MBS PAYDOWN	XXX	702	702	711	702						702				14	05/01/2038	1.A
3138LN-M3-2	FN AN9377		06/01/2023	MBS PAYDOWN	XXX	106,879	106,879	108,865	106,898		(18)		(18)		106,879				1,807	06/01/2048	1.A
3138LN-M7-3	FN AN9381		06/26/2023	TFCS	XXX	9,304,688	10,000,000	10,054,688	10,035,269		(348)		(348)		10,034,921		(730,234)	(730,234)	217,583	06/01/2033	1.A
3138LN-NE-7	FN AN9388		06/01/2023	MBS PAYDOWN	XXX	139,891	139,891	140,634	139,898		(7)		(7)		139,891				2,159	06/01/2033	1.A
3138LN-NF-4	FN AN9389		06/01/2023	MBS PAYDOWN	XXX	101,421	101,421	101,960	101,426		(5)		(5)		101,421				1,565	06/01/2033	1.A
3138LN-RL-7	FN AN9490		06/01/2023	MBS PAYDOWN	XXX	3,925	3,925	3,967	3,925						3,925				67	09/01/2048	1.A
3138LN-UZ-2	FN AN9599		06/01/2023	MBS PAYDOWN	XXX	12,823	12,823	13,140	12,830		(6)		(6)		12,823				227	06/01/2043	1.A
3138LN-YB-1	FN AN9705		06/01/2023	MBS PAYDOWN	XXX	9,909	9,909	9,913	9,908		1		1		9,909				162	07/01/2033	1.A
3138LP-AC-0	FN AN9902		06/01/2023	MBS PAYDOWN	XXX	120,056	120,056	120,299	120,050		6		6		120,056				1,926	09/01/2038	1.A
3138LP-AL-0	FN AN9910		06/01/2023	MBS PAYDOWN	XXX	9,134	9,134	9,153	9,133		1		1		9,134				146	09/01/2038	1.A
3138LP-CV-6	FN AN9983		06/01/2023	MBS PAYDOWN	XXX	31,912	31,912	32,101	31,914		(2)		(2)		31,912				517	07/01/2033	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
3138W9-4X-5	FN AS0837		06/01/2023	MBS PAYDOWN	XXX	1,443	1,443	1,590	1,458		(15)		(15)		1,443				30	10/01/2043	1.A
3138WB-RJ-6	FN AS2288		06/01/2023	MBS PAYDOWN	XXX	3,621	3,621	3,991	3,624		(3)		(3)		3,621				15	04/01/2044	1.A
3138WF-TE-6	FN AS5948		06/01/2023	MBS PAYDOWN	XXX	3,866	3,866	4,010	3,870		(4)		(4)		3,866				57	10/01/2045	1.A
3138WF-U9-5	FN AS6007		06/01/2023	MBS PAYDOWN	XXX	2,147	2,147	2,209	2,149		(2)		(2)		2,147				28	10/01/2045	1.A
3138WG-DJ-0	FN AS6404		06/01/2023	MBS PAYDOWN	XXX	1,597	1,597	1,643	1,598		(1)		(1)		1,597				23	12/01/2045	1.A
3138YW-KA-4	FN AZ4788		06/01/2023	MBS PAYDOWN	XXX	4,110	4,110	4,350	4,113		(3)		(3)		4,110				79	10/01/2045	1.A
31392C-T6-1	FNMA SERIES 2002-W3 CLASS A4		06/01/2023	MBS PAYDOWN	XXX	59,235	59,235	59,492	59,235						59,235				1,581	09/25/2028	1.A
31392J-AQ-2	FNMA SERIES 2003-W2 CLASS 2A9		06/01/2023	MBS PAYDOWN	XXX	87,665	87,665	88,391	87,665						87,665				2,124	07/25/2042	1.A
31392R-EQ-0	FHLMC SERIES 2467 CLASS PG		06/01/2023	MBS PAYDOWN	XXX	95,363	95,363	92,666	95,242		121		121		95,363				2,778	07/15/2032	1.A
31393C-RV-7	FNMA SERIES 2003-47 CLASS ZA		06/01/2023	MBS PAYDOWN	XXX	40,061	40,061	35,648	39,898		163		163		40,061				878	06/25/2033	1.A
31393D-FZ-9	FNMA SERIES 2003-65 CLASS NZ		06/01/2023	VARIOUS	XXX	74,010	74,010	66,412	73,901		109		109		74,010				11,608	07/25/2033	1.A
31393U-4J-9	FNMA SERIES 2004-W1 CLASS 1A7		06/01/2023	MBS PAYDOWN	XXX	554,595	554,595	554,595	554,595						554,595				12,047	11/25/2043	1.A
31393U-AK-9	FNMA SERIES 2003-W17 CLASS 1A7		06/01/2023	MBS PAYDOWN	XXX	206,124	206,124	205,940	206,125		(1)		(1)		206,124				4,917	08/25/2033	1.A
31393U-DL-4	FNMA 2003-119 CLASS SA		06/25/2023	MBS PAYDOWN	XXX	6,730	6,730	6,514	6,703		28		28		6,730				142	12/25/2033	1.A
31393U-DM-2	FNMA SERIES 2003-119 CLASS QD		06/25/2023	MBS PAYDOWN	XXX	4,038	4,038	3,909	4,022		17		17		4,038				85	12/25/2033	1.A
31393U-DN-0	FNMA SERIES 2003-119 CLASS UG		06/25/2023	MBS PAYDOWN	XXX	6,057	6,057	5,863	6,033		25		25		6,057				128	12/25/2033	1.A
31393U-DQ-3	FNMA SERIES 2003-119 CLASS SB		06/25/2023	MBS PAYDOWN	XXX	5,869	5,869	6,000	5,869						5,869				141	12/25/2033	1.A
31393U-DW-0	FNMA SERIES 2003-119 CLASS SD		06/25/2023	MBS PAYDOWN	XXX	40,448	40,448	34,748	39,798		651		651		40,448				589	12/25/2033	1.A
31393U-DX-8	FNMA SERIES 2003-119 CLASS UM		06/25/2023	MBS PAYDOWN	XXX	33,414	33,414	28,705	32,876		537		537		33,414				486	12/25/2033	1.A
31393U-DY-6	FNMA SERIES 2003-119 CLASS QK		06/25/2023	MBS PAYDOWN	XXX	42,207	42,207	36,259	41,528		679		679		42,207				614	12/25/2033	1.A
31393U-DZ-3	FNMA SERIES 2003-119 CLASS WA		06/25/2023	MBS PAYDOWN	XXX	35,172	35,172	30,216	34,603		570		570		35,172				512	12/25/2033	1.A
31393U-NR-0	FNMA SERIES 2003-W18 CLASS 1A7		06/01/2023	MBS PAYDOWN	XXX	232,575	232,575	232,575	232,575						232,575				5,765	08/25/2043	1.A
31393U-TN-3	FNMA SERIES 2003-134 CLASS SA		06/25/2023	MBS PAYDOWN	XXX	85,480	85,480	84,286	85,167		313		313		85,480				2,106	09/25/2032	1.A
31393U-TP-8	FNMA SERIES 2003-134 CLASS QC		06/25/2023	MBS PAYDOWN	XXX	70,614	70,614	69,628	70,356		258		258		70,614				1,740	09/25/2032	1.A
31393U-TQ-6	FNMA SERIES 2003-134 CLASS WB		06/25/2023	MBS PAYDOWN	XXX	59,130	59,130	58,304	58,914		216		216		59,130				1,457	09/25/2032	1.A
31393U-TS-2	FNMA SERIES 2003-134 CLASS SC		06/25/2023	MBS PAYDOWN	XXX	36,985	36,985	33,591	36,759		225		225		36,985				867	12/25/2032	1.A
31393U-TT-0	FNMA SERIES 2003-134 CLASS WG		06/25/2023	MBS PAYDOWN	XXX	47,552	47,552	43,189	47,258		294		294		47,552				1,115	12/25/2032	1.A
31393U-TU-7	FNMA SERIES 2003-134 CLASS QD		06/25/2023	MBS PAYDOWN	XXX	55,477	55,477	50,387	55,134		343		343		55,477				1,300	12/25/2032	1.A
31393U-TV-5	FNMA SERIES 2003-134 UD		06/25/2023	MBS PAYDOWN	XXX	42,138	42,138	38,272	41,878		260		260		42,138				988	12/25/2032	1.A
31393W-PZ-6	FHLMC SERIES 2653 CLASS MZ		06/01/2023	MBS PAYDOWN	XXX	164,350	164,350	146,792	163,812		538		538		164,350				4,384	07/15/2033	1.A
31393W-SZ-3	FHLMC SERIES 2645 CLASS PE		06/01/2023	MBS PAYDOWN	XXX	13,964	13,964	12,306	13,928		37		37		13,964				309	07/15/2033	1.A
31393X-4P-9	FNMA SERIES 2004-36 CLASS PD		06/01/2023	MBS PAYDOWN	XXX	44,045	44,045	43,494	44,760		(716)		(716)		44,045				1,006	05/25/2034	1.A
31393X-GN-1	FNMA SERIES 2004-W2 CLASS 1A4		06/01/2023	MBS PAYDOWN	XXX	36,862	36,862	36,512	36,864		(2)		(2)		36,862				923	02/25/2044	1.A
31393X-RS-8	FNMA SERIES 2004-25 CLASS PD		06/01/2023	MBS PAYDOWN	XXX	38,242	38,242	37,764	38,864		(622)		(622)		38,242				873	04/25/2034	1.A
31393Y-2X-2	FNMA SERIES 2004-55 CLASS ZA		06/01/2023	VARIOUS	XXX	37,428	37,428	30,646	37,090		338		338		37,428				3,359	07/25/2034	1.A
31394A-R6-5	FNMA SERIES 2004-74 CLASS ZB		06/01/2023	VARIOUS	XXX	36,015	36,015	29,182	35,828		186		186		36,015				3,439	10/25/2034	1.A
31394B-YX-6	FNMA SERIES 2004-91 CLASS ZK		06/01/2023	MBS PAYDOWN	XXX	148,255	148,255	120,968	147,550		705		705		148,255				2,544	12/25/2034	1.A
31394C-2J-0	FNR 2005-23 ZC		06/01/2023	MBS PAYDOWN	XXX	24,188	24,188	24,466	24,197		(9)		(9)		24,188				557	04/25/2035	1.A
31394H-AG-6	FHLMC SERIES 2664 CLASS ZE		06/01/2023	VARIOUS	XXX	209,477	209,477	189,501	208,967		510		510		209,477				5,004	08/15/2033	1.A
31394J-Y2-7	FSPC T-58 1A4		06/01/2023	MBS PAYDOWN	XXX	18,679	18,679	17,893	18,637		43		43		18,679				441	09/25/2043	1.A
31394K-NL-4	FHLMC SERIES 2686 CLASS NZ		06/01/2023	VARIOUS	XXX	59,972	59,972	54,993	59,617		355		355		59,972				11,434	10/15/2023	1.A
31394L-J9-4	FHLMC 2691 ZH		06/01/2023	MBS PAYDOWN	XXX	107,441	107,441	101,242	107,320		121		121		107,441				2,423	10/15/2033	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
31394L-Z8-8	FHLMC SERIES 2711 CLASS QD		06/15/2023	MBS PAYDOWN	XXX	10,353	10,353	8,889	10,341		12		12		10,353				143	11/15/2033	1.A
31394L-ZA-3	FHLMC SERIES 2711 CLASS QV		06/15/2023	MBS PAYDOWN	XXX	22,888	22,888	20,503	22,846		42		42		22,888				521	02/15/2033	1.A
31394L-ZD-7	FHLMC SERIES 2711 CLASS SA		06/15/2023	MBS PAYDOWN	XXX	11,415	11,415	9,800	11,402		13		13		11,415				158	11/15/2033	1.A
31394L-ZE-5	FHLMC SERIES 2711 CLASS SC		06/15/2023	MBS PAYDOWN	XXX	26,859	26,859	24,060	26,810		50		50		26,859				612	02/15/2033	1.A
31394M-R6-9	FHLMC SERIES 2722 CLASS UC		04/15/2023	MATURITY	XXX	393	393	396	393						393				8	04/15/2023	1.A
31394M-R7-7	FHLMC SERIES 2722 CLASS UV		06/15/2023	MBS PAYDOWN	XXX	385,154	385,154	340,207	382,923		2,231		2,231		385,154				7,538	08/15/2033	1.A
31394V-4H-0	FNMA SERIES 2006-18 CLASS PE		06/01/2023	MBS PAYDOWN	XXX	130,049	130,049	125,559	129,929		119		119		130,049				4,836	03/25/2036	1.A
31394V-HQ-6	FNMA SERIES 2005-114 CLASS PG		06/01/2023	MBS PAYDOWN	XXX	152,088	152,088	147,080	151,934		155		155		152,088				3,279	01/25/2036	1.A
31394V-YH-7	FNMA SERIES 2006-4 CLASS ME		06/01/2023	MBS PAYDOWN	XXX	125,022	125,022	125,999	125,029		(7)		(7)		125,022				2,774	02/25/2036	1.A
31394X-VL-7	FSPC SERIES T-60 CL 1A4D		06/01/2023	MBS PAYDOWN	XXX	233,641	233,641	229,868	233,071		570		570		233,641				4,185	03/25/2044	1.A
31395A-DR-3	FHLMC SERIES 2815 CLASS PB		06/01/2023	VARIOUS	XXX	379,038	379,038	392,968	379,517		(479)		(479)		379,038				9,289	06/15/2034	1.A
31395C-XH-9	FHLMC SERIES 2827 CLASS PG		06/01/2023	MBS PAYDOWN	XXX	76,774	76,774	77,890	76,795		(21)		(21)		76,774				1,780	07/15/2034	1.A
31395F-2F-0	FHR 2835 NZ		06/01/2023	MBS PAYDOWN	XXX	26,005	26,005	26,344	26,013		(9)		(9)		26,005				591	08/15/2034	1.A
31395F-T7-9	FHLMC SERIES 2857 CLASS MG		06/01/2023	MBS PAYDOWN	XXX	13,001	13,001	12,213	12,978		24		24		13,001				253	09/15/2034	1.A
31395H-4Z-0	FHLMC SERIES 2866 CLASS DB		06/01/2023	MBS PAYDOWN	XXX	127,655	127,655	130,208	127,699		(44)		(44)		127,655				3,180	04/15/2034	1.A
31395H-VM-9	FHR 2896 BZ		06/01/2023	MBS PAYDOWN	XXX	35,952	35,952	35,202	35,931		22		22		35,952				665	11/15/2034	1.A
31395J-3S-3	FHLMC SERIES 2885 CLASS LZ		06/01/2023	VARIOUS	XXX	164,734	164,734	165,304	164,734						164,734				4,476	11/15/2034	1.A
31395J-E8-5	FHLMC SERIES 2882 CLASS AB		06/01/2023	VARIOUS	XXX	257,654	257,654	272,856	258,034		(380)		(380)		257,654				6,054	11/15/2034	1.A
31396F-XA-6	FHR 3081 EZ		06/01/2023	MBS PAYDOWN	XXX	4,681	4,681	3,778	4,664		17		17		4,681					12/15/2035	1.A
31396H-MW-6	FHLMC SERIES 3110 CLASS HE		06/01/2023	MBS PAYDOWN	XXX	38,619	38,619	37,638	38,604		15		15		38,619				885	02/15/2036	1.A
31396K-6A-5	FNR 2006-98 B		06/01/2023	MBS PAYDOWN	XXX	9	9	9	9						9					10/25/2036	1.A
31396N-HB-5	FHLMC..3136		06/01/2023	MBS PAYDOWN	XXX	21,188	21,188	20,756	21,170		18		18		21,188				470	04/15/2036	1.A
31396N-SH-0	FHR 3159 TE		06/29/2023	VARIOUS	XXX	11,614	11,614	11,407	11,598		16		16		11,614				296	05/15/2036	1.A
31396P-R6-0	FNR 2007-19 TC		06/01/2023	MBS PAYDOWN	XXX	23,344	23,344	22,410	23,246		99		99		23,344				577	03/25/2037	1.A
31396P-SS-1	FNR 2007-7		06/01/2023	MBS PAYDOWN	XXX	39,166	39,166	38,284	39,136		30		30		39,166				772	02/25/2037	1.A
31396U-VU-1	FHR 3184 AE		06/01/2023	VARIOUS	XXX	36,542	36,542	37,707	36,568		(26)		(26)		36,542				901	07/15/2036	1.A
31396V-ZJ-0	FNR 2007-41 KZ		06/01/2023	MBS PAYDOWN	XXX	5,526	5,526	5,217	5,521		6		6		5,526				135	05/25/2037	1.A
31396W-2U-9	FNR 2007-75 ED		06/01/2023	MBS PAYDOWN	XXX	21,231	21,231	21,231	21,231						21,231				503	08/25/2037	1.A
31396W-3F-1	FNR 2007-75 BZ		06/01/2023	MBS PAYDOWN	XXX	21,649	21,649	18,076	21,541		109		109		21,649				483	08/25/2037	1.A
31396W-5Y-8	FNR 2007-78 PE		06/01/2023	MBS PAYDOWN	XXX	94	94	93	94						94				2	08/25/2037	1.A
31396W-G9-1	FNR 2007-65 GZ		06/01/2023	MBS PAYDOWN	XXX	144,271	144,271	124,180	143,716		555		555		144,271				3,140	07/25/2037	1.A
31396W-GL-4	FNR 2007-55 PH		06/01/2023	MBS PAYDOWN	XXX	2,280	2,280	2,316	2,280						2,280				55	06/25/2047	1.A
31396W-T4-8	FNR 2007-74 QD		06/01/2023	MBS PAYDOWN	XXX	3,216	3,216	3,304	3,218		(2)		(2)		3,216				85	08/25/2037	1.A
31396W-Z4-1	FNR 2007-76 PE		06/01/2023	MBS PAYDOWN	XXX	7,508	7,508	7,717	7,515		(6)		(6)		7,508				186	08/25/2037	1.A
31396X-ED-2	FNR 2007-80 TE		06/01/2023	MBS PAYDOWN	XXX	71,537	71,537	69,896	71,515		21		21		71,537				1,830	08/25/2037	1.A
31396X-RS-5	FNMA..07-90		06/01/2023	MBS PAYDOWN	XXX	1,048	1,048	1,034	1,048						1,048				26	09/25/2037	1.A
31396Y-UU-4	FNR 2008-11 GT		06/01/2023	MBS PAYDOWN	XXX	175	175	178	175						175				5	03/25/2038	1.A
31397A-SH-7	FHLMC 3217 PE		06/01/2023	MBS PAYDOWN	XXX	56,058	56,058	57,135	56,076		(18)		(18)		56,058				1,398	09/15/2036	1.A
31397B-DP-3	FHR 3210 PE		06/01/2023	MBS PAYDOWN	XXX	143,426	143,426	145,208	143,476		(49)		(49)		143,426				3,365	09/15/2036	1.A
31397B-RU-7	FHR 3229 KZ		06/01/2023	MBS PAYDOWN	XXX	12,535	12,535	10,139	12,297		238		238		12,535					07/15/2035	1.A
31397E-VT-9	FHRR R010 ZA		06/01/2023	MBS PAYDOWN	XXX	40,014	40,014	40,471	40,025		(11)		(11)		40,014				734	02/15/2037	1.A
31397G-GV-6	FHR 3298 WL		06/01/2023	MBS PAYDOWN	XXX	2,963	2,963	2,985	2,963						2,963				77	04/15/2037	1.A
31397G-KM-1	FHR 3304 KZ		06/01/2023	MBS PAYDOWN	XXX	2,519	2,519	2,390	2,518		2		2		2,519				63	04/15/2037	1.A
31397G-PF-1	FHR 3303 PD		06/01/2023	MBS PAYDOWN	XXX	30,994	30,994	29,504	30,937		56		56		30,994				702	04/15/2037	1.A
31397G-SP-6	FHR 3297 ZL		06/01/2023	MBS PAYDOWN	XXX	8,844	8,844	6,270	8,804		40		40		8,844				166	04/15/2037	1.A
31397H-AA-6	FHLMC 3311 ZL		06/01/2023	MBS PAYDOWN	XXX	1,925	1,925	1,345	1,914		11		11		1,925					05/15/2037	1.A
31397H-B9-8	FHR 3312 HP		06/01/2023	MBS PAYDOWN	XXX	65,931	65,931	61,419	65,771		161		161		65,931				1,708	05/15/2037	1.A
31397H-BW-7	FHR331266COLLAT		06/01/2023	MBS PAYDOWN	XXX	22,310	22,310	21,618	22,271		38		38		22,310				511	05/15/2027	1.A
31397H-SA-7	FHR 3338 AH		06/01/2023	MBS PAYDOWN	XXX	226	226	229	227						226				6	06/15/2037	1.A
31397J-A6-1	FHR 3336 VZ		06/01/2023	MBS PAYDOWN	XXX	1,088	1,088	763	1,082		6		6		1,088					06/15/2037	1.A
31397J-W4-2	FHR 3349 PE		06/01/2023	MBS PAYDOWN	XXX	48,634	48,634	49,953	48,687		(53)		(53)		48,634				1,056	07/15/2037	1.A
31397K-D4-0	FHR 3355 ZH		06/01/2023	MBS PAYDOWN	XXX	4,705	4,705	3,331	4,694		11		11		4,705				88	08/15/2037	1.A
31397P-RT-9	FHR 3406 B		06/01/2023	MBS PAYDOWN	XXX	1,119	1,119	1,124	1,119						1,119				28	01/15/2038	1.A
31397Q-G5-1	FNR 2011-18 ZE		06/01/2023	VARIOUS	XXX	949,780	953,843	863,709	913,540		1,862		1,862		915,402		34,378	34,378	19,386	03/25/2041	1.A
31397Q-J3-3	FNR 2011-18 KY		06/01/2023	MBS PAYDOWN	XXX	32,333	32,333	30,484	32,291		43		43		32,333				546	03/25/2041	1.A
31397S-VR-2	FNR 2011-39 UZ		06/01/2023	VARIOUS	XXX	23,721	23,721	22,202	23,679		42		42		23,721				468	05/25/2041	1.A
31397U-EH-8	FNR 2011-47 LW		06/01/2023	MBS PAYDOWN	XXX	125,942	125,942	117,441	125,817		125		125		125,942				2,098	06/25/2041	1.A
31397U-K6-5	FNR 2011-65 C		06/01/2023	MBS PAYDOWN	XXX	157,861	157,861	149,505	157,728		132		132		157,861				2,168	07/25/2041	1.A
31397U-ZQ-5	FNR 2011-58 HL		06/01/2023	MBS PAYDOWN	XXX	12,556	12,556	11,940	12,541		15		15		12,556				209	07/25/2041	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
31397W-J7-1	FHR 3474 Z		06/01/2023	VARIOUS	XXX	9,932	9,932	9,684	9,927		5		5		9,932				224	07/15/2038	1.A
31397W-X9-1	FHR 3473 AY		06/01/2023	MBS PAYDOWN	XXX	10,641	10,641	10,268	10,629		11		11		10,641				222	07/15/2038	1.A
31398F-5A-5	FNR 2009-99 HZ		06/01/2023	MBS PAYDOWN	XXX	5,008	5,008	4,911	5,001		7		7		5,008					12/25/2039	1.A
31398F-YE-5	FNR 2009-93 VZ		06/01/2023	MBS PAYDOWN	XXX	21,080	21,080	19,769	21,035		45		45		21,080					11/25/2039	1.A
31398G-BZ-1	FNR 2009-102 EZ		06/01/2023	MBS PAYDOWN	XXX	3,377	3,377	3,307	3,372		5		5		3,377					12/25/2039	1.A
31398G-KS-7	FNR 2009-114 EZ		06/01/2023	MBS PAYDOWN	XXX	8,861	8,861	8,590	8,855		6		6		8,861				74	01/25/2040	1.A
31398G-MM-8	FNR 2009-115 HZ		06/01/2023	MBS PAYDOWN	XXX	2,222	2,222	2,175	2,219		3		3		2,222					01/25/2040	1.A
31398G-PX-1	FNR 2009-108 ZH		06/01/2023	MBS PAYDOWN	XXX	28,764	28,764	27,613	28,720		44		44		28,764				548	01/25/2040	1.A
31398G-TW-9	FNR 2009-109 LZ		06/01/2023	MBS PAYDOWN	XXX	2,643	2,643	2,590	2,638		5		5		2,643				55	01/25/2040	1.A
31398G-U7-2	FNR 2010-4 GZ		06/01/2023	MBS PAYDOWN	XXX	2,349	2,349	2,294	2,345		4		4		2,349					02/25/2040	1.A
31398G-Y4-5	FNR 2010-10 BZ		06/01/2023	MBS PAYDOWN	XXX	12,451	12,451	12,141	12,441		10		10		12,451				254	02/25/2040	1.A
31398L-YL-6	FHR 3623 CZ		06/01/2023	MBS PAYDOWN	XXX	156,295	156,295	151,678	156,071		224		224		156,295				3,301	01/15/2040	1.A
31398L-ZZ-4	FHR 3621 HZ		06/01/2023	MBS PAYDOWN	XXX	103,288	103,288	101,528	103,233		55		55		103,288				2,081	01/15/2040	1.A
31398M-YC-4	FNR 2010-19 Z		06/01/2023	MBS PAYDOWN	XXX	47,648	47,648	46,841	47,619		29		29		47,648				966	03/25/2040	1.A
31398M-ZX-7	FNR 2010-23 LZ		06/01/2023	MBS PAYDOWN	XXX	21,765	21,765	21,447	21,750		16		16		21,765				457	03/25/2040	1.A
31398N-4W-1	FNR 2010-132 BC		06/26/2023	MBS PAYDOWN	XXX	136,953	136,953	127,623	136,185		768		768		136,953				2,282	11/25/2040	1.A
31398S-RK-1	FNR 2010-143 Z		06/01/2023	MBS PAYDOWN	XXX	8,595	8,595	8,407	8,592		3		3		8,595				152	12/25/2040	1.A
31398S-WG-4	FNR 2010-139 HA		06/01/2023	MBS PAYDOWN	XXX	45,898	45,898	43,315	45,848		50		50		45,898				785	11/25/2040	1.A
31398T-SC-6	FNR 2010-93 KZ		06/01/2023	MBS PAYDOWN	XXX	8,484	8,484	8,073	8,477		6		6		8,484				161	08/25/2040	1.A
31398W-3B-8	FHR 3629 CZ		06/01/2023	VARIOUS	XXX	77,034	77,034	74,653	76,975		60		60		77,034				1,546	01/15/2040	1.A
3140FX-EK-4	FN BF0137		06/01/2023	VARIOUS	XXX	292,257	292,257	286,555	292,130		127		127		292,257				7,553	08/01/2056	1.A
3140HR-3B-7	FN BL0793		06/01/2023	MBS PAYDOWN	XXX	81,478	81,478	81,860	81,480		(2)		(2)		81,478				1,422	12/01/2038	1.A
3140HR-6G-3	FN BL0870		06/01/2023	MBS PAYDOWN	XXX	24,699	24,699	25,200	24,701		(2)		(2)		24,699				445	12/01/2048	1.A
3140HR-B3-6	FN BL0057		06/01/2023	MBS PAYDOWN	XXX	15,097	15,097	15,328	15,099		(3)		(3)		15,097				252	09/01/2038	1.A
3140HR-B4-4	FN BL0058		06/01/2023	MBS PAYDOWN	XXX	4,918	4,918	4,993	4,919		(1)		(1)		4,918				82	09/01/2038	1.A
3140HR-LT-8	FN BL0337		06/01/2023	MBS PAYDOWN	XXX	4,237	4,237	4,321	4,238		(1)		(1)		4,237				78	10/01/2038	1.A
3140HR-M6-7	FN BL0380		06/01/2023	MBS PAYDOWN	XXX	8,965	8,965	9,083	8,968		(3)		(3)		8,965				143	10/01/2033	1.A
3140HR-M7-5	FN BL0381		06/01/2023	MBS PAYDOWN	XXX	23,452	23,452	23,482	23,452						23,452				391	10/01/2028	1.A
3140HR-M8-3	FN BL0382		06/01/2023	MBS PAYDOWN	XXX	54,832	54,832	54,901	54,832						54,832				882	10/01/2028	1.A
3140HR-MS-9	FN BL0368 15/14.5		06/15/2023	MBS PAYDOWN	XXX	10,674	10,674	10,887	10,652		22		22		10,674				181	10/01/2033	1.A
3140HR-MZ-3	FN BL0375		06/01/2023	MBS PAYDOWN	XXX	4,608	4,608	4,726	4,609		(1)		(1)		4,608				85	10/01/2048	1.A
3140HR-N2-5	FN BL0408		06/01/2023	MBS PAYDOWN	XXX	7,117	7,117	7,193	7,118		(1)		(1)		7,117				124	11/01/2038	1.A
3140HR-N8-2	FN BL0414		04/26/2023	PRIOR YEAR INCOME	XXX														38,023	11/01/2030	1.A
3140HR-NZ-2	FN BL0407		06/01/2023	MBS PAYDOWN	XXX	16,774	16,774	17,110	16,781		(6)		(6)		16,774				284	11/01/2033	1.A
3140HR-PV-9	FN BL0435		06/01/2023	MBS PAYDOWN	XXX	77,576	77,576	78,012	77,588		(12)		(12)		77,576				1,365	06/01/2044	1.A
3140HR-TD-5	FN BL0547		06/01/2023	MBS PAYDOWN	XXX	41,457	41,457	41,884	41,501		(45)		(45)		41,457				659	11/01/2025	1.A
3140HR-WP-4	FN BL0653		06/01/2023	MBS PAYDOWN	XXX	13,933	13,933	13,943	13,933						13,933				239	12/01/2032	1.A
3140HR-WX-7	FN BL0661		06/01/2023	MBS PAYDOWN	XXX	86,323	86,323	86,525	86,328		(5)		(5)		86,323				1,449	11/01/2033	1.A
3140HR-YH-0	FN BL0711		06/01/2023	MBS PAYDOWN	XXX	9,183	9,183	9,415	9,188		(5)		(5)		9,183				167	11/01/2038	1.A
3140HR-ZK-2	FN BL0745		06/01/2023	MBS PAYDOWN	XXX	30,657	30,657	30,762	30,661		(4)		(4)		30,657				539	01/01/2034	1.A
3140HR-ZN-6	FN BL0748		06/01/2023	MBS PAYDOWN	XXX	84,580	84,580	84,871	84,586		(6)		(6)		84,580				1,455	01/01/2034	1.A
3140HS-4F-5	FN BL1721		06/01/2023	MBS PAYDOWN	XXX	5,661	5,661	5,777	5,664		(3)		(3)		5,661				90	03/01/2031	1.A
3140HS-BB-6	FN BL0933		05/25/2023	MBS PAYDOWN	XXX	5,606,160	5,606,160	5,616,672	5,605,743		417		417		5,606,160				184,943	12/01/2038	1.A
3140HS-BH-3	FN BL0939		06/01/2023	MBS PAYDOWN	XXX	6,668	6,668	6,672	6,641		26		26		6,668				121	12/01/2036	1.A
3140HS-BN-0	FN BL0944		04/14/2023	VARIOUS	XXX	14,662	14,662	14,675	14,672		(11)		(11)		14,662				30,223	01/01/2031	1.A
3140HS-CA-7	FN BL0964		06/01/2023	MBS PAYDOWN	XXX	8,647	8,647	8,709	8,648		(1)		(1)		8,647				154	12/01/2033	1.A
3140HS-CK-5	FN BL0973		06/01/2023	MBS PAYDOWN	XXX	8,591	8,591	8,666	8,592		(1)		(1)		8,591				154	12/01/2033	1.A
3140HS-CW-9	FN BL0984		06/01/2023	MBS PAYDOWN	XXX	3,807	3,807	3,828	3,807						3,807				68	12/01/2048	1.A
3140HS-ED-9	FN BL1031		06/26/2023	MBS PAYDOWN	XXX	12,347	12,347	12,370	12,347						12,347				210	12/01/2033	1.A
3140HS-HC-8	FN BL1126		06/01/2023	MBS PAYDOWN	XXX	13,574	13,574	13,582	13,573		1		1		13,574				228	01/01/2029	1.A
3140HS-HZ-7	FN BL1147		06/01/2023	MBS PAYDOWN	XXX	4,243	4,243	4,356	4,245		(2)		(2)		4,243				77	12/01/2033	1.A
3140HS-NV-9	FN BL1303		06/01/2023	MBS PAYDOWN	XXX	5,762	5,762	5,967	5,764		(3)		(3)		5,762				115	01/01/2044	1.A
3140HS-NX-5	FN BL1305		06/01/2023	MBS PAYDOWN	XXX	15,301	15,301	15,430	15,304		(3)		(3)		15,301				254	01/01/2031	1.A
3140HS-RS-2	FN BL1396		06/01/2023	MBS PAYDOWN	XXX	7,177	7,177	7,361	7,179		(2)		(2)		7,177				129	01/01/2039	1.A
3140HS-RV-5	FN BL1399		06/01/2023	MBS PAYDOWN	XXX	56,177	56,177	56,502	56,184		(6)		(6)		56,177				894	01/01/2031	1.A
3140HS-T4-3	FN BL1470		06/01/2023	MBS PAYDOWN	XXX	6,170	6,170	6,390	6,185		(15)		(15)		6,170				121	02/01/2049	1.A
3140HS-TL-5	FN BL1454		06/01/2023	MBS PAYDOWN	XXX	24,229	24,229	24,676	24,241		(12)		(12)		24,229				394	01/01/2031	1.A
3140HS-U4-1	FN BL1502		06/01/2023	MBS PAYDOWN	XXX	38,648	38,648	39,348	38,661		(13)		(13)		38,648				657	02/01/2049	1.A
3140HS-X6-3	FN BL1600		06/01/2023	MBS PAYDOWN	XXX	9,095	9,095	9,172	9,097		(2)		(2)		9,095				140	03/01/2031	1.A
3140HS-XN-6	FN BL1584		06/01/2023	MBS PAYDOWN	XXX	9,254	9,254	9,352	9,255		(1)		(1)		9,254				151	02/01/2034	1.A
3140HT-2V-0	FN BL2587		06/01/2023	MBS PAYDOWN	XXX	4,225	4,225	4,291	4,226		(1)		(1)		4,225				70	06/01/2049	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
3140HT-GR-4	FN BL2007		06/01/2023	MBS PAYDOWN	XXX	2,195	2,195	2,213	2,195						2,195				37	04/01/2031	1.A
3140HT-NB-1	FN BL2185		06/01/2023	MBS PAYDOWN	XXX	15,223	15,223	15,537	15,226		(3)		(3)		15,223				261	05/01/2049	1.A
3140HT-S6-7	FN BL2340		06/01/2023	MBS PAYDOWN	XXX	3,700	3,700	3,720	3,701						3,700				52	05/01/2029	1.A
3140HT-SB-6	FN BL2313		06/01/2023	MBS PAYDOWN	XXX	17,804	17,804	17,915	17,805		(1)		(1)		17,804				252	05/01/2034	1.A
3140HT-UT-4	FN BL2393		06/01/2023	MBS PAYDOWN	XXX	6,041	6,041	6,200	6,045		(3)		(3)		6,041				91	05/01/2034	1.A
3140HT-XX-2	FN BL2493		06/01/2023	MBS PAYDOWN	XXX	4,754	4,754	4,852	4,756		(2)		(2)		4,754				72	05/01/2034	1.A
3140HU-B7-0	FN BL2761		06/01/2023	MBS PAYDOWN	XXX	13,712	13,712	13,995	13,714		(2)		(2)		13,712				228	06/01/2049	1.A
3140HU-B9-6	FN BL2763		06/01/2023	MBS PAYDOWN	XXX	9,977	9,977	10,233	9,980		(2)		(2)		9,977				167	06/01/2049	1.A
3140HW-K4-3	FN BL4814		06/01/2023	MBS PAYDOWN	XXX	3,064	3,064	3,175	3,066		(2)		(2)		3,064				43	12/01/2039	1.A
3140HW-UD-2	FN BL5079		06/26/2023	MBS PAYDOWN	XXX	63,620	63,620	63,759	63,636		(17)		(17)		63,620				780	02/01/2040	1.A
3140HY-EA-2	FN BL6428		06/01/2023	MBS PAYDOWN	XXX	6,627	6,627	6,763	6,630		(3)		(3)		6,627				72	04/01/2050	1.A
3140J1-V4-7	FN BL8734		06/01/2023	MBS PAYDOWN	XXX	6,604	6,604	6,674	6,605		(1)		(1)		6,604				60	11/01/2050	1.A
3140J2-CR-5	FN BL9079		06/26/2023	MBS PAYDOWN	XXX	2,564	2,564	2,655	2,566		(2)		(2)		2,564				27	11/01/2050	1.A
3140J6-F2-8	FN BM1984		06/26/2023	MBS PAYDOWN	XXX	7,733	7,733	7,798	7,735		(1)		(1)		7,733				111	11/01/2047	1.A
3140J8-X5-7	FN BM4299		06/01/2023	MBS PAYDOWN	XXX	33,970	33,970	35,760	34,316		(346)		(346)		33,970				(2,424)	03/01/2030	1.A
3140JA-DV-7	FN BM5515		06/01/2023	MBS PAYDOWN	XXX	86,637	86,637	92,666	87,777		(1,140)		(1,140)		86,637				(6,587)	02/01/2029	1.A
3140LA-3W-3	FN BS0812		06/01/2023	MBS PAYDOWN	XXX	4,332	4,332	4,356	4,332						4,332				41	02/01/2051	1.A
3140LA-4W-2	FN BS0836		06/01/2023	MBS PAYDOWN	XXX	5,977	5,977	6,055	5,978		(1)		(1)		5,977				58	02/01/2051	1.A
3140LA-5G-6	FN BS0846		06/26/2023	SINKING FUND REDEMPTION	XXX	3,682	3,682	3,776	3,682		(1)		(1)		3,682				37	02/01/2051	1.A
3140LA-5K-7	FN BS0849		06/26/2023	MBS PAYDOWN	XXX	12,986	12,986	13,253	12,989		(3)		(3)		12,986				129	08/01/2050	1.A
3140LA-FN-0	FN BS0172		06/26/2023	SINKING FUND REDEMPTION	XXX	2,777	2,777	2,876	2,777						2,777				29	01/01/2056	1.A
3140LA-09-9	FN BS0479		06/26/2023	SINKING FUND REDEMPTION	XXX	7,944	7,944	7,934	7,933		11		11		7,944				76	01/01/2051	1.A
3140LB-NF-6	FN BS1289		06/26/2023	SINKING FUND REDEMPTION	XXX	31,115	31,115	31,212	31,115						31,115				284	03/01/2051	1.A
3140LB-XN-8	FN BS1584		06/26/2023	SINKING FUND REDEMPTION	XXX	3,264	3,264	3,380	3,265		(1)		(1)		3,264				38	04/01/2051	1.A
3140LD-3D-9	FN BS3495		06/01/2023	MBS PAYDOWN	XXX	1,886	1,886	1,917	1,887						1,886				20	05/01/2039	1.A
3140LD-GN-4	FN BS3576		06/01/2023	MBS PAYDOWN	XXX	56,608	56,608	57,776	56,636		(28)		(28)		56,608				592	10/01/2046	1.A
3140LD-C7-2	FN BS2793		06/01/2023	MBS PAYDOWN	XXX	4,278	4,278	4,387	4,279		(1)		(1)		4,278				46	10/01/2051	1.A
3140LD-E9-6	FN BS2859		05/25/2023	MBS PAYDOWN	XXX	1,321	1,321	1,324	1,321						1,321				57	09/01/2036	1.A
3140LD-KR-9	FN BS3003		06/01/2023	MBS PAYDOWN	XXX	15,957	15,957	16,286	15,961		(4)		(4)		15,957				166	09/01/2051	1.A
3140LD-LZ-0	FN BS3043		06/01/2023	MBS PAYDOWN	XXX	2,417	2,417	2,479	2,418		(1)		(1)		2,417				21	09/01/2039	1.A
3140LD-MK-2	FN BS3061		06/01/2023	MBS PAYDOWN	XXX	3,722	3,722	3,855	3,725		(2)		(2)		3,722				40	10/01/2051	1.A
3140LD-NJ-4	FN BS3092		06/01/2023	MBS PAYDOWN	XXX	4,499	4,499	4,659	4,502		(3)		(3)		4,499				46	09/01/2046	1.A
3140LD-QS-1	FN BS3164		06/01/2023	MBS PAYDOWN	XXX	5,163	5,163	5,269	5,164		(1)		(1)		5,163				53	09/01/2051	1.A
3140LE-6F-9	FN BS4469		06/01/2023	MBS PAYDOWN	XXX	26,179	26,179	25,968	26,172		7		7		26,179				249	01/01/2037	1.A
3140LE-EQ-6	FN BS3742		06/01/2023	MBS PAYDOWN	XXX	23,753	23,753	23,947	23,755		(2)		(2)		23,753				254	12/01/2039	1.A
3140LE-Q7-5	FN BS4077		06/01/2023	MBS PAYDOWN	XXX	4,188	4,188	4,295	4,189		(1)		(1)		4,188				47	12/01/2051	1.A
3140LE-QT-7	FN BS4065		05/24/2023	BANK OF AMERICA	XXX	1,493,516	2,000,000	1,441,016	1,445,595		12,267		12,267		1,457,862		35,654	35,654	22,100	02/01/2037	1.A
3140LE-RF-6	FN BS4085		06/01/2023	MBS PAYDOWN	XXX	7,473	7,473	7,589	7,475		(2)		(2)		7,473				82	12/01/2051	1.A
3140LE-TY-3	FN BS4166		06/01/2023	MBS PAYDOWN	XXX	13,874	13,874	13,943	13,874						13,874				145	12/01/2039	1.A
3140LE-UN-5	FN BS4188		06/01/2023	MBS PAYDOWN	XXX	37,442	37,442	38,214	37,455		(13)		(13)		37,442				397	12/01/2041	1.A
3140LE-V5-3	FN BS4235		06/01/2023	MBS PAYDOWN	XXX	2,971	2,971	3,055	2,973		(2)		(2)		2,971				32	12/01/2036	1.A
3140LF-K3-7	FN BS4813		06/01/2023	MBS PAYDOWN	XXX	24,968	24,968	25,483	24,977		(10)		(10)		24,968				306	03/01/2052	1.A
3140LF-LC-6	FN BS4822		06/01/2023	MBS PAYDOWN	XXX	14,467	14,467	14,499	14,466		1		1		14,467				164	02/01/2052	1.A
3140LF-MS-0	FN BS4868		06/01/2023	MBS PAYDOWN	XXX	12,680	12,680	12,942	12,683		(3)		(3)		12,680				156	03/01/2052	1.A
3140LF-TP-9	FN BS5057		06/26/2023	MBS PAYDOWN	XXX	18,547	18,547	18,558	18,552		(5)		(5)		18,547				306	06/01/2042	1.A
3140LG-5Z-1	FN BS6263		06/01/2023	MBS PAYDOWN	XXX	6,866	6,866	7,033	6,867						6,866				130	09/01/2050	1.A
3140LG-JW-3	FN BS5676		05/01/2023	MBS PAYDOWN	XXX	19,499	19,499	19,938	19,509		(10)		(10)		19,499				317	05/01/2037	1.A
3140LG-NT-5	FN BS5801		06/26/2023	MBS PAYDOWN	XXX	11,297	11,297	11,332	11,298		(1)		(1)		11,297				201	08/01/2040	1.A
3140LG-R7-9	FN BS5909		06/01/2023	MBS PAYDOWN	XXX	4,820	4,820	4,944	4,821		(1)		(1)		4,820				88	07/01/2052	1.A
3140LG-WG-3	FN BS6046		06/01/2023	MBS PAYDOWN	XXX	6,713	6,713	6,868	6,714		(1)		(1)		6,713				129	07/01/2052	1.A
3140LG-X5-6	FN BS6099		06/01/2023	MBS PAYDOWN	XXX	9,501	9,501	9,697	9,504		(2)		(2)		9,501				193	10/01/2038	1.A
3140LH-LK-4	FN BS6629		06/01/2023	MBS PAYDOWN	XXX	10,494	10,494	10,632	10,497		(3)		(3)		10,494				192	09/01/2052	1.A
3140LH-P3-8	FN BS6741		06/01/2023	MBS PAYDOWN	XXX	7,377	7,377	7,566	7,379		(3)		(3)		7,377				146	09/01/2052	1.A
3140LH-S5-0	FN BS6839		05/24/2023	VARIOUS	XXX	10,065,146	9,961,455	9,992,584	9,992,675		(699)		(699)		9,991,976		73,170	73,170	267,336	11/01/2052	1.A
3140LH-Y6-1	FN BS7032		06/01/2023	MBS PAYDOWN	XXX	4,009	4,009	4,059	4,009		(1)		(1)		4,009				87	11/01/2052	1.A
3140LJ-AM-8	FN BS7211		05/10/2023	BANK OF AMERICA	XXX	5,958,888	5,860,000	5,860,000	5,860,000						5,860,000		98,888	98,888	133,486	12/01/2029	1.A
3140Q7-D9-5	FN CA0127		06/01/2023	MBS PAYDOWN	XXX	10,322	10,322	10,728	10,333		(11)		(11)		10,322				174	08/01/2047	1.A
3140Q8-AH-8	FN CA0907		06/01/2023	MBS PAYDOWN	XXX	5,957	5,957	5,996	5,958		(1)		(1)		5,957				87	12/01/2047	1.A
3140Q8-RK-3	FN CA1389		06/01/2023	MBS PAYDOWN	XXX	4,219	4,219	4,334	4,226		(7)		(7)		4,219				82	03/01/2048	1.A
3140Q8-WZ-4	FN CA1563		06/26/2023	MBS PAYDOWN	XXX	5,321	5,321	5,464	5,328		(7)		(7)		5,321				100	04/01/2048	1.A
3140QN-Q3-9	FN CB3173		06/26/2023	MBS PAYDOWN	XXX	379,923	379,923	343,851	377,689		2,234		2,234		379,923				5,309	03/01/2052	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
31400N-VY-5	FN CB3330		06/01/2023	MBS PAYDOWN	XXX	24,865	24,865	22,083	24,812		53		53		24,865				339	04/01/2052	1.A
31400P-FZ-5	FN CB3783		06/01/2023	MBS PAYDOWN	XXX	6,037	6,037	5,880			1		1		6,037				37	06/01/2052	1.A
31400S-AM-3	FN CB6311		06/01/2023	MBS PAYDOWN	XXX	9,354	9,354	9,264							9,354				39	05/01/2053	1.A
31413J-B4-5	FN 6.075 946559		06/01/2023	MBS PAYDOWN	XXX	154	154	155	154						154				2	09/01/2037	1.A
31418A-TT-5	FNMA CONV LONG TERM 30YR - JUMBO-C		06/01/2023	MBS PAYDOWN	XXX	9,213	9,213	9,131	9,211		2		2		9,213				115	06/01/2043	1.A
31418A-VT-2	FN MA1525		06/01/2023	MBS PAYDOWN	XXX	3,348	3,348	3,448	3,350		(2)		(2)		3,348				49	08/01/2043	1.A
31418C-3J-1	FN MA3500		06/01/2023	MBS PAYDOWN	XXX	18,704	18,704	18,605	18,702		2		2		18,704				308	10/01/2048	1.A
31418C-4D-3	FN MA3519		06/01/2023	MBS PAYDOWN	XXX	5,369	5,369	5,437	5,372		(4)		(4)		5,369				90	11/01/2038	1.A
31418C-5E-0	FNMA 20YR		06/01/2023	MBS PAYDOWN	XXX	5,821	5,821	5,894	5,824		(3)		(3)		5,821				97	12/01/2038	1.A
31418C-AF-1	FNMA 30 YR		06/01/2023	MBS PAYDOWN	XXX	15,835	15,835	16,425	15,850		(15)		(15)		15,835				196	08/01/2046	1.A
31418C-EQ-3	FN MA2842		06/01/2023	MBS PAYDOWN	XXX	38,567	38,567	38,536	38,562		5		5		38,567				498	11/01/2046	1.A
31418C-YT-5	FN MA3421		06/01/2023	MBS PAYDOWN	XXX	7,973	7,973	7,946	7,973						7,973				133	07/01/2048	1.A
31418C-ZL-1	FN MA3446		06/01/2023	MBS PAYDOWN	XXX	37,459	37,459	37,355	37,457		2		2		37,459				571	08/01/2048	1.A
31418D-KJ-0	FN MA3896		06/01/2023	MBS PAYDOWN	XXX	7,637	7,637	7,725	7,641		(4)		(4)		7,637				80	01/01/2035	1.A
31418D-LL-4	FN MA3930		06/01/2023	MBS PAYDOWN	XXX	7,162	7,162	7,245	7,165		(4)		(4)		7,162				75	01/01/2035	1.A
31418D-MD-1	FN MA3955		06/01/2023	MBS PAYDOWN	XXX	12,424	12,424	12,756	12,439		(14)		(14)		12,424				130	03/01/2035	1.A
31418D-NA-6	FN MA3984		06/01/2023	MBS PAYDOWN	XXX	12,800	12,800	13,141	12,815		(16)		(16)		12,800				133	03/01/2035	1.A
31418E-CS-7	FN MA4580		06/01/2023	MBS PAYDOWN	XXX	111,109	111,109	110,468	111,094		14		14		111,109				1,610	04/01/2052	1.A
31418E-D8-0	FN MA4626		06/01/2023	MBS PAYDOWN	XXX	790,245	790,245	787,458	790,192		53		53		790,245				12,966	06/01/2052	1.A
31418E-KV-1	FN MA4807		06/26/2023	MBS PAYDOWN	XXX	443,382	443,382	442,342	441,842		1,539		1,539		443,382				10,053	10/01/2052	1.A
3142AC-D2-2	FR WA4820		06/26/2023	MBS PAYDOWN	XXX	27,027	27,027	23,567			89		89		27,027				258	01/01/2053	1.A
355514-MD-9	FSRSCD 6.05 5/1/2026		05/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	115,000	115,000	115,000	115,000						115,000				3,479	05/01/2026	1.C FE
35563C-AA-6	FMMHR 2015-R1 1A		06/26/2023	VARIOUS	XXX	519,834	519,834	570,517	519,952		(117)		(117)		519,834				13,905	11/25/2055	1.A
35563C-AD-0	FMMHR 2015-R1 B1		06/26/2023	SINKING FUND REDEMPTION	XXX	3,772	3,772	3,908	3,773						3,772				73	11/25/2055	1.A
35563C-AJ-7	FMMHR 2015-R1 2A		06/26/2023	VARIOUS	XXX	78,391	78,391	82,166	78,432		(40)		(40)		78,391				1,441	10/25/2052	1.B
35563C-AM-0	FMMHR 2015-R1 B2		06/26/2023	SINKING FUND REDEMPTION	XXX	40,058	40,058	43,212	40,085		(27)		(27)		40,058				711	10/25/2052	1.A
35563C-AS-7	FMMHR 2015-R1 A3		06/26/2023	VARIOUS	XXX	227,042	227,042	256,065	227,573		(531)		(531)		227,042				4,728	11/25/2052	1.B
35563C-AV-0	FMMHR 2015-R1 B3		06/26/2023	SINKING FUND REDEMPTION	XXX	83,398	83,398	90,685	83,490		(92)		(92)		83,398				1,633	11/25/2052	1.A
35563C-AY-4	FMMHR 2015-R1 C3		06/26/2023	SINKING FUND REDEMPTION	XXX	10,425	10,425	10,425	10,425						10,425				283	11/25/2052	5.B GI
35563P-E4-7	SCRT 2022-2 MB		06/26/2023	VARIOUS	XXX	21,946	21,946	17,288	21,846		100		100		21,946				182	04/25/2058	1.A
35563P-GH-6	SCRT 2018-3 MB		04/25/2023	MBS PAYDOWN	XXX	15,483	15,483	14,618	15,460		23		23		15,483				149	08/25/2057	1.A
35563P-HB-8	SCRT 2018-4 HB		05/25/2023	MBS PAYDOWN	XXX	21,456	21,456	18,054	21,339		117		117		21,456				187	11/01/2057	1.A
35563P-HG-7	SCRT 2018-4 MB		04/25/2023	VARIOUS	XXX	22,123	22,123	19,869	22,037		86		86		22,123				2,981	11/01/2057	1.A
36202C-YS-6	GNMA 2 POOL 002521		06/01/2023	MBS PAYDOWN	XXX	269	269	265	269						269				7	12/20/2027	1.A
36204U-Q4-6	GNMA POOL 380375		05/15/2023	MBS PAYDOWN	XXX	1,429	1,429	1,435	1,429						1,429				41	06/15/2024	1.A
36206M-4C-8	GNMA POOL 415819		06/01/2023	MBS PAYDOWN	XXX	36	36	36	36						36				1	12/15/2025	1.A
3622AA-HH-0	G2 784832		06/01/2023	MBS PAYDOWN	XXX	22,640	22,640	24,064	22,769		(128)		(128)		22,640				(924)	10/20/2045	1.A
38122N-D8-2	GOLDEN ST TOB SECURITIZATION C		06/30/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	460,000	460,000	465,817	465,690		(60)		(60)		465,630		(5,630)	(5,630)	8,855	06/01/2050	2.C FE
38373M-4H-0	GNR 2008-90 Z		06/01/2023	MBS PAYDOWN	XXX	15,480	15,480	9,907	15,463		17		17		15,480				313	12/16/2050	1.A
38373M-BT-6	GNMA SERIES 2002-26 CLASS Z		06/01/2023	MBS PAYDOWN	XXX	185,213	185,213	167,017	184,923		290		290		185,213				6,366	03/16/2042	1.A
38373M-H7-8	GNR 2007-46 Z		06/01/2023	MBS PAYDOWN	XXX	5,687	5,687	3,665	5,662		25		25		5,687				93	06/16/2049	1.A
38373M-HM-5	GNMA SERIES 2003-78 CLASS Z		06/01/2023	MBS PAYDOWN	XXX	17,426	17,426	15,569	17,414		12		12		17,426				377	09/16/2044	1.A
38373M-JR-2	GNMA SERIES 2003-96 CLASS Z		06/01/2023	MBS PAYDOWN	XXX	12,432	12,432	11,902	12,424		9		9		12,432				308	01/16/2047	1.A
38373M-KV-1	GNMA SERIES 2004-10 CLASS Z		06/01/2023	MBS PAYDOWN	XXX	118,346	118,346	105,474	118,033		313		313		118,346				2,255	01/16/2044	1.A
38373M-NV-8	GNR 2005-9 Z		06/01/2023	MBS PAYDOWN	XXX	4,133	4,133	3,209	4,124		10		10		4,133				80	01/16/2045	1.A
38373M-P6-1	GNR 2007-77 E		06/01/2023	MBS PAYDOWN	XXX	19,161	19,161	19,161							19,161				175	09/01/2024	1.A
38373M-S6-8	GNR 2008-28 Z		06/01/2023	MBS PAYDOWN	XXX	13,388	13,388	8,702	13,363		25		25		13,388				232	10/16/2049	1.A
38373M-V7-2	GNR 2008-45 Z		06/01/2023	MBS PAYDOWN	XXX	5,321	5,321	4,428	5,314		7		7		5,321				118	02/16/2048	1.A
38373M-W6-3	GNR 2008-39 Z		05/10/2023	VARIOUS	XXX	1,060,330	1,085,983	752,340	956,267		4,601		4,601		960,868		99,462	99,462	22,241	02/16/2048	1.A
38373W-U9-7	GNMA SERIES 2002-32 CLASS PG		06/01/2023	MBS PAYDOWN	XXX	51,133	51,133	50,363	51,105		28		28		51,133				1,323	05/20/2032	1.A
38373Y-6Z-2	GNMA SERIES 2003-16 CLASS Z		06/01/2023	MBS PAYDOWN	XXX	24,977	24,977	23,299	24,952		25		25		24,977				591	02/16/2044	1.A
38373Y-D9-2	GNMA SERIES 2003-4 CLASS MZ		06/01/2023	MBS PAYDOWN	XXX	169,891	169,891	156,194	169,698		193		193		169,891				3,887	01/20/2033	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 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
38374B-5J-8	GNMA SERIES 2003-79 CLASS PZ		06/01/2023	MBS PAYDOWN	XXX	466,824	466,824	409,638	466,115		709		709		466,824				10,789	09/20/2033	1.A
38374B-6R-9	GNMA SERIES 2003-73 CLASS Z		06/01/2023	MBS PAYDOWN	XXX	9,838	9,838	7,672	9,786		52		52		9,838				191	08/16/2043	1.A
38374B-KJ-1	GNMA SERIES 2003-60 CLASS CE		06/01/2023	MBS PAYDOWN	XXX	62,959	62,959	55,054	62,830		129		129		62,959				1,343	07/16/2033	1.A
38374B-ZY-2	GNMA SERIES 2003-71 CLASS PC		06/01/2023	MBS PAYDOWN	XXX	108,827	108,827	95,743	108,569		258		258		108,827				2,255	08/20/2033	1.A
38374D-ES-4	GNR 2006-33 PC		06/01/2023	MBS PAYDOWN	XXX	32,480	32,480	32,782	32,486		(6)		(6)		32,480				814	07/20/2036	1.A
38374E-ME-4	GNMA SERIES 2003-99 CLASS KD		06/01/2023	MBS PAYDOWN	XXX	297,686	297,686	292,895	297,533		153		153		297,686				7,088	11/16/2033	1.A
38374F-DU-5	GNMA SERIES 2004-12 CLASS Z		06/01/2023	MBS PAYDOWN	XXX	41,295	41,295	38,585	41,278		17		17		41,295				961	03/16/2046	1.A
38374F-PZ-1	GNMA SERIES 2004-11 CLASS ZH		06/01/2023	MBS PAYDOWN	XXX	81,605	81,605	64,519	81,322		283		283		81,605				1,498	02/16/2034	1.A
38374F-Q9-8	GNMA SERIES 2004-18 CLASS ZC		06/01/2023	MBS PAYDOWN	XXX	178,222	178,222	156,278	177,909		313		313		178,222				3,893	03/16/2034	1.A
38374G-CG-5	GNMA SERIES 2004-23 CLASS Z		06/01/2023	MBS PAYDOWN	XXX	26,276	26,276	26,027	26,273		4		4		26,276				631	03/16/2044	1.A
38374M-6Z-7	GNMA 2006-35 TH		06/01/2023	MBS PAYDOWN	XXX	35,606	35,606	35,978	35,612		(6)		(6)		35,606				897	07/20/2036	1.A
38374N-GP-6	GNMA 2006-27 QD		06/01/2023	MBS PAYDOWN	XXX	16,210	16,210	16,329	16,211		(2)		(2)		16,210				406	06/20/2036	1.A
38374N-JZ-1	GNR 2006-42 Z		06/01/2023	MBS PAYDOWN	XXX	11,039	11,039	7,305	11,015		24		24		11,039				184	02/16/2048	1.A
38374N-PA-9	GNR 2006-38 GK		06/01/2023	MBS PAYDOWN	XXX	29,274	29,274	29,521	29,278		(4)		(4)		29,274				721	08/20/2036	1.A
38374N-SS-7	GNR 2006-52 PH		06/01/2023	MBS PAYDOWN	XXX	48,456	48,456	48,396	48,453		3		3		48,456				1,167	09/20/2036	1.A
38376F-4B-5	GNR 2009-81 PZ		06/01/2023	MBS PAYDOWN	XXX	148,323	148,323	148,479	148,323						148,323				3,000	09/16/2039	1.A
38376G-SJ-0	GNR 2010-83 Z		06/01/2023	MBS PAYDOWN	XXX	18,923	18,923	16,635	18,918		5		5		18,923				339	01/16/2052	1.A
38376G-UP-3	GNR 2010-100 Z		06/01/2023	MBS PAYDOWN	XXX	15,054	15,054	13,276	15,233		(179)		(179)		15,054				270	07/16/2050	1.A
38376G-VS-6	GNR 2010-123 Z		06/01/2023	MBS PAYDOWN	XXX	12,123	12,123	10,285	12,098		25		25		12,123				197	05/16/2051	1.A
38376T-6Z-0	GNR 2016-179 Z		06/01/2023	MBS PAYDOWN	XXX	108,210	108,210	102,451	108,063		148		148		108,210				1,307	12/20/2046	1.A
38378K-2A-6	GNR 2013-140 AG		06/01/2023	MBS PAYDOWN	XXX	61,523	61,523	61,523	61,523						61,523				797	09/16/2053	1.A
38378N-P8-0	GNMA 2014-48-D		06/01/2023	MBS PAYDOWN	XXX	11,229	11,229	10,454	11,221		8		8		11,229				157	03/16/2049	1.A
38378U-RP-4	GNR 2013-160 ZC		06/01/2023	VARIOUS	XXX	7,556,872	8,410,610	6,360,294	6,754,475		43,537		43,537		6,798,012		758,860	758,860	95,176	10/16/2043	1.A
38378W-MX-8	GNR 2013-113 AZ		06/01/2023	MBS PAYDOWN	XXX	45,928	45,928	41,757	45,822		106		106		45,928				543	08/20/2043	1.A
38378Y-BU-2	GNR 2013-167 HZ		06/01/2023	MBS PAYDOWN	XXX	203,125	203,125	154,390	201,871		1,254		1,254		203,125				2,149	11/16/2043	1.A
38379F-3Y-3	GNR 2015-185 NZ		06/20/2023	MBS PAYDOWN	XXX	48,848	48,848	48,848	48,848						48,848				715	05/20/2045	1.A
38379L-M8-6	GNR 2015-76 AZ		06/01/2023	MBS PAYDOWN	XXX	56,948	56,948	56,830	56,944		4		4		56,948				839	05/20/2045	1.A
38379T-FX-2	GNMA 15-182		06/01/2023	MBS PAYDOWN	XXX	28,251	28,251	28,215	28,250		1		1		28,251				343	12/20/2045	1.A
38379W-BZ-4	GNR 2016-53 HZ		06/01/2023	MBS PAYDOWN	XXX	76,107	76,107	75,319	76,076		31		31		76,107				1,065	04/20/2046	1.A
38380A-LP-0	GNR 2016-116 AZ		06/01/2023	MBS PAYDOWN	XXX	43,158	43,158	39,138	43,098		60		60		43,158				544	09/20/2046	1.A
38380B-C3-7	GNR 2016-156 AZ		06/01/2023	MBS PAYDOWN	XXX	225,392	225,392	214,989	225,156		236		236		225,392				2,625	11/20/2046	1.A
38380K-ZQ-1	GNR 2018-22 LZ		06/01/2023	MBS PAYDOWN	XXX	98,389	98,389	86,389	98,273		116		116		98,389				1,398	02/20/2048	1.A
387586-MX-5	CA GRANT JOINT UNION HSD 2006		05/10/2023	VARIOUS	XXX	1,955,537	2,580,000	1,700,220	2,029,020		9,487	58,770	(49,283)		1,979,737		(24,200)	(24,200)		08/01/2031	1.E FE
392274-2B-1	FL ORLANDO AVIATION 2019		05/09/2023	VARIOUS	XXX	1,991,260	2,000,000	2,241,300	2,169,716		(3,834)	162,362	(166,196)		2,003,520		(12,260)	(12,260)	48,889	10/01/2037	1.D FE
392274-2D-7	FL ORLANDO AVIATION 2019		05/09/2023	VARIOUS	XXX	1,971,520	2,000,000	2,224,560	2,158,152		(3,561)	167,971	(171,532)		1,986,620		(15,100)	(15,100)	48,889	10/01/2039	1.D FE
392274-2E-5	FL ORLANDO AVIATION 2019		05/09/2023	VARIOUS	XXX	2,088,740	2,000,000	2,420,060	2,384,692		(1,926)	289,706	(291,632)		2,093,060		(4,320)	(4,320)	61,111	10/01/2044	1.D FE
392274-Z9-0	FL ORLANDO AVIATION 2019		05/09/2023	VARIOUS	XXX	6,097,920	6,000,000	6,768,900	6,540,158		(12,235)	433,663	(445,898)		6,094,260		3,660	3,660	146,667	10/01/2035	1.D FE
410360-GV-7	CA HANFORD JOINT UNION HSD 2004B		06/27/2023	VARIOUS	XXX	2,535,101	3,775,000	2,227,250	2,682,929		13,215	150,699	(137,484)		2,545,445		(10,344)	(10,344)		08/01/2034	1.D FE
446222-TK-7	CA HUNTINGTON BEACH UNION HSD 2004		04/06/2023	VARIOUS	XXX	4,977,788	7,350,000	4,167,450	5,037,635		25,269	308,409	(283,140)		4,754,495		223,293	223,293		08/01/2035	1.D FE
452152-ZB-0	IL GO 2013		06/26/2023	CITIGROUP GLOBAL MARKETS	XXX	2,545,563	2,555,555	2,610,219	2,589,456		(1,424)		(1,424)		2,588,032		(42,469)	(42,469)	78,777	12/01/2038	1.E
45656R-CW-0	CA CITY INDUSTRY SALES TAX 2015A		06/26/2023	WELLS FARGO	XXX	4,106,882	4,370,000	4,322,195	4,334,000		876		876		4,334,875		(227,993)	(227,993)	200,428	01/01/2034	1.E FE
47232X-AA-6	JMHT 2010-SILL A		06/12/2023	SINKING FUND REDEMPTION	XXX	51,152	51,152	50,059	51,051		101		101		51,152				1,435	06/10/2055	1.G FE
49228M-CV-4	KERN CNTY CA WTR AGY IMPT DIST		05/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	180,000	180,000	232,803	217,619		(269)		(269)		217,350		(37,350)	(37,350)	5,984	05/01/2038	1.D FE
51766C-AA-8	LAVMFH 4.10 07/01/2039		06/26/2023	SINKING FUND REDEMPTION	XXX	34,861	34,861	34,861	34,861						34,861				601	07/01/2039	1.A FE
542433-HA-8	CA LONG BEACH USD 2008G		04/03/2023	VARIOUS	XXX	6,450,743	8,895,000	5,612,745	6,662,056		30,396	467,553	(437,157)		6,224,899		225,844	225,844		08/01/2033	1.D FE
544495-VX-9	LOSPWR 5.516 07/01/2027		06/26/2023	VARIOUS	XXX	7,283,630	7,000,000	7,000,000	7,000,000						7,000,000		283,630	283,630	336,170	07/01/2027	1.D FE
567609-CS-9	MIESCD 5.15 12/1/2026		04/25/2023	HILL	XXX	1,794,293	1,750,000	1,769,093	1,756,055		(455)		(455)		1,755,600		38,692	38,692	36,551	12/01/2026	1.C FE
574218-4K-6	MD UNIV OF MD MED SYS 2017E		06/26/2023	JPMORGAN SECURITIES INC	XXX	407,830	500,000	500,000	500,000						500,000		(92,170)	(92,170)	20,651	07/01/2048	1.F 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
594654-EU-5	MI MICHIGAN STATE HOUSING DEV AUTH		06/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	230,000	230,000	241,769	240,304		(194)		(194)		240,110		(10,110)	(10,110)	4,198	12/01/2039	1.C FE
610758-AA-2	MONROE CNTY N Y INDL DEV AGY		06/27/2023	VARIOUS	XXX	21,445	21,445	21,445	21,445						21,445				612	11/01/2040	1.A FE
611191-AA-5	MHAMFH 2.07 01/01/2039		06/28/2023	MBS PAYDOWN	XXX	9,932	9,932	9,932	9,932						9,932				86	01/01/2039	1.A FE
63607V-AB-2	NATIONAL FIN AUTH N H FED LEAS		04/28/2023	SINKING FUND REDEMPTION	XXX	15,000	15,000	15,000	15,000						15,000				245	10/01/2037	2.B FE
641279-MR-2	NV - NEVADA HOUSING DIVISION		06/28/2023	VARIOUS	XXX	1,004,698	1,150,000	1,150,000	1,150,000			109,515	(109,515)		1,040,486		(35,788)	(35,788)	27,498	10/01/2039	1.B FE
646136-EW-7	NEW JERSEY ST TRANSN TR FD AUTH		06/05/2023	MORGAN STANLEY	XXX	3,314,850	4,900,000	2,582,888	3,272,066		52,682		52,682		3,324,748		(9,898)	(9,898)		12/15/2033	1.E FE
646139-X8-3	NJSTRN 7.102 1/1/2041		06/27/2023	JPMORGAN SECURITIES INC	XXX	12,195,900	10,000,000	10,000,000	10,000,000						10,000,000		2,195,900	2,195,900	706,254	01/01/2041	1.E FE
647201-FW-7	NM NEW MEXICO MTGE FIN AGCY 2019C		06/28/2023	HILL	XXX	864,969	935,000	887,446	887,446						887,446		(22,477)	(22,477)	33,567	07/01/2044	1.A FE
647201-GZ-9	NM NEW MEXICO MFA 2019D		06/28/2023	VARIOUS	XXX	623,518	700,000	700,000	700,000			41,230	(41,230)		658,770		(35,252)	(35,252)	20,942	07/01/2039	1.A FE
64966N-AB-3	NEW YORK CITY NY HSG DEV CORP		06/14/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	15,000	15,000	17,108	16,655		(49)		(49)		16,605		(1,605)	(1,605)	463	06/01/2036	1.F FE
64972E-CY-3	NY NYC HDC 2019A-3		04/11/2023	VARIOUS	XXX	2,923,775	2,950,000	2,950,000	2,950,000			45,755	(45,755)		2,904,246		19,529	19,529	45,799	11/01/2034	1.C FE
64972E-CZ-0	NYC		06/08/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	45,000	45,000	45,000	45,000						45,000				863	11/01/2039	1.C FE
64988Y-AB-3	NY STATE MORTGAGE AGCY SER 217		04/11/2023	VARIOUS	XXX	549,360	560,000	560,000	560,000			13,322	(13,322)		546,678		2,682	2,682	10,827	04/01/2039	1.B FE
64989K-LD-6	NY STATE POWER AUTHORITY 2020A		04/03/2023	VARIOUS	XXX	6,955,410	7,000,000	7,601,300	7,560,741		(2,692)	688,207	(690,899)		6,869,842		85,568	85,568	108,889	11/15/2045	1.C FE
649902-T4-5	NYSHGR 5.051 9/15/2027		06/26/2023	WELLS FARGO	XXX	1,010,350	1,000,000	1,000,000	1,000,000						1,000,000		10,350	10,350	39,706	09/15/2027	1.B FE
658909-UZ-7	ND NORTH DAKOTA HOUSING 2019C		06/28/2023	VARIOUS	XXX	2,460,850	2,765,000	2,765,000	2,765,000			184,453	(184,453)		2,580,547		(119,697)	(119,697)	88,234	07/01/2039	1.B FE
668068-AT-6	NWREDU 5.61 1/15/2027		05/12/2023	WELLS FARGO	XXX	895,776	860,000	860,000	860,000						860,000		35,776	35,776	40,339	01/15/2027	1.B FE
677561-KU-5	OH CLEVELAND CLINIC 2019B		04/03/2023	VARIOUS	XXX	4,956,450	5,000,000	5,308,150	5,202,699		(5,145)	236,855	(242,000)		4,960,700		(4,250)	(4,250)	152,222	01/01/2041	1.C FE
677561-KV-3	OH CLEVELAND CLINIC 2019B		04/03/2023	VARIOUS	XXX	989,150	1,000,000	1,059,080	1,038,881		(986)	50,855	(51,841)		987,040		2,110	2,110	30,444	01/01/2042	1.C FE
678535-3Z-6	OK OKLAHOMA CITY AIR AMT		04/06/2023	VARIOUS	XXX	1,069,490	1,000,000	1,085,890	1,071,078		(656)	11,802	(12,458)		1,058,620		10,870	10,870	38,889	07/01/2036	1.E FE
678908-4C-5	OKLAHOMA ST DEV FIN AUTH		05/02/2023	SINKING FUND REDEMPTION	XXX	1,144,617	1,144,617	1,122,652	1,144,118		500		500		1,144,617				30,324	05/01/2037	1.A FE
686053-DR-7	OR SCH BD PENSION		06/30/2023	SINKING FUND REDEMPTION	XXX	425,513	425,513	431,495	425,897		(384)		(384)		425,513				11,761	06/30/2028	1.C FE
686053-HD-4	OREGON SCH BRDS ASSN		06/30/2023	SINKING FUND REDEMPTION	XXX	677,436	677,436	630,016	673,931		3,505		3,505		677,436				19,026	06/30/2028	1.C FE
691879-EY-2	OXNWTR 7.0 06/40		06/27/2023	BARCLAYS CAPITAL INC	XXX	11,722,400	10,000,000	10,000,000	10,000,000						10,000,000		1,722,400	1,722,400	404,444	06/01/2040	1.F
696624-AZ-8	CA PALM DESERT RDA 2017B		06/08/2023	BARCLAYS CAPITAL INC	XXX	1,525,600	1,600,000	1,572,688	1,588,262		1,319		1,319		1,589,582		(63,982)	(63,982)	37,650	10/01/2026	1.C FE
696624-BF-1	CA PALM DESERT RDA 2017B		06/26/2023	WELLS FARGO	XXX	1,178,763	1,270,000	1,251,750	1,257,279		528		528		1,257,807		(79,044)	(79,044)	37,677	10/01/2032	1.C FE
73209M-AM-9	CA POMONA REDEV AGCY 2018		04/12/2023	VARIOUS	XXX	3,809,034	3,940,000	3,940,000	3,940,000			95,072	(95,072)		3,844,928		(35,893)	(35,893)	114,357	02/01/2030	1.C FE
73209M-AN-7	CA POMONA REDEV AGCY 2018		04/12/2023	VARIOUS	XXX	3,347,715	3,500,000	3,500,000	3,500,000			91,000	(91,000)		3,409,000		(61,285)	(61,285)	102,816	02/01/2031	1.C FE
73209M-AP-2	CA POMONA REDEV AGCY 2018		04/12/2023	VARIOUS	XXX	1,913,460	2,000,000	2,000,000	2,000,000			55,900	(55,900)		1,944,100		(30,640)	(30,640)	59,455	02/01/2032	1.C FE
74514L-GL-5	PR GO 2001 AGC		05/19/2023	VARIOUS	XXX	416,282	393,013	432,467	417,503		(1,688)		(1,688)		415,815		466	466	6,056	07/01/2029	1.F FE
76913A-LF-8	CA RIVERSIDE CNTY REDEV 2017AT		04/25/2023	MARKETAXESS	XXX	727,050	750,000	728,273	743,912		1,094		1,094		745,007		(17,957)	(17,957)	11,802	10/01/2024	1.C FE
783186-NJ-4	RUTGERS ST UNIV N J		05/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	210,000	210,000	253,819	227,624		(440)		(440)		227,184		(17,184)	(17,184)	5,822	05/01/2029	1.E FE
79165B-AB-6	STLMFH 2.22 12/01/2038		05/26/2023	SINKING FUND REDEMPTION	XXX	15,761	15,761	15,761	15,761						15,761				167	12/01/2038	1.A
797355-4A-9	CA SAN DIEGO USD GO 2008-I		06/27/2023	BANK OF AMERICA	XXX	620,110	1,000,000	465,600	608,925		11,681		11,681		620,606		(496)	(496)		07/01/2035	1.A FE
797355-4C-5	CA SAN DIEGO USD GO 2008-I		06/27/2023	JEFFERIES & COMPANY INC	XXX	2,200,419	3,900,000	1,746,420	2,190,673		37,150		37,150		2,227,823		(27,404)	(27,404)		07/01/2037	1.A FE
797355-M7-6	SAN DIEGO CALIF UNI SCH DIST		04/05/2023	SMITH BARNEY	XXX	2,414,000	4,000,000	1,671,960	2,278,193		24,452		24,452		2,302,645		111,355	111,355		07/01/2037	1.D FE
797355-M9-2	SAN DIEGO CALIF UNI SCH DIST		04/03/2023	BARCLAYS CAPITAL INC	XXX	2,768,022	5,150,000	2,408,810	2,463,250		28,917		28,917		2,492,167		275,855	275,855		07/01/2039	1.D FE
79765P-DW-0	SFOMFH 2.55 07/01/2039		05/26/2023	MBS PAYDOWN	XXX	2,126	2,126	1,759	2,114		12		12		2,126				21	07/01/2039	1.B FE
798170-AL-0	CA SAN JOSE REDEV AGENCY 2017AT		04/04/2023	VARIOUS	XXX	1,357,577	1,450,000	1,420,261	1,433,033		462	74,787	(74,325)		1,358,708		(1,131)	(1,131)	30,838	08/01/2028	1.C FE
798170-AM-8	CA SAN JOSE REDEV AGENCY 2017AT		04/04/2023	VARIOUS	XXX	3,116,271	3,350,000	3,290,672	3,313,469		827	192,666	(191,839)		3,121,631		(5,360)	(5,360)	74,095	08/01/2029	1.C FE
802385-RX-4	SANTA MONICA CALIF CMNTY COLLEGE D		06/28/2023	TD SECURITIES LLC	XXX	311,632	400,000	400,000	400,000						400,000		(88,368)	(88,368)	7,479	08/01/2033	1.C FE
83162C-SD-6	SBAP 2008-20K 1		05/01/2023	MBS PAYDOWN	XXX	30,271	30,271	30,271	30,271						30,271				1,025	11/01/2028	1.A
86212X-AG-5	STR 2023-1A A2		06/20/2023	MBS PAYDOWN	XXX	2,333	2,333	2,333			8		8		2,333				9	05/20/2053	1.E
880461-YK-8	TN TENNESSEE HSG DEV AGCY 2019-1		04/05/2023	VARIOUS	XXX	1,848,963	1,870,000	1,870,000	1,870,000			32,893	(32,893)		1,837,107		11,856	11,856	54,347	07/01/2039	1.B FE
88213A-NZ-4	TX TX A&M UNIV 2019A		04/04/2023	VARIOUS	XXX	3,728,000	4,000,000	4,000,000	4,000,000			279,040	(279,040)		3,720,960		7,040	7,040	63,873	05/15/2039	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	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
88880L-AW-3	TOBACCO SETTLEMENT FIN AUTH WE		06/30/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	95,000	95,000	95,324	95,268		(12)		(12)		95,257		(257)	(257)	2,316	06/01/2049	2.C FE
89837L-AH-8	TRUSTEES OF PRINCETON UNIVERSITY		06/26/2023	CITIGROUP GLOBAL MARKETS	XXX	1,879,560	2,000,000	1,934,280	1,934,627		564		564		1,935,192		(55,632)	(55,632)	69,317	03/01/2052	1.A FE
911760-SY-3	VENDE SERIES 2003-1 CLASS J		06/01/2023	MBS PAYDOWN	XXX	303,933	303,933	303,409	303,902		31		31		303,933				7,010	11/15/2032	1.A
911760-TM-8	VENDE SERIES 2003-2 CLASS Z		06/15/2023	MBS PAYDOWN	XXX	152,314	152,314	123,219	151,487		827		827		152,314				2,942	05/15/2033	1.A
91335V-KU-9	PA UNIVERSITY OF PITTSBURGH		06/26/2023	BARCLAYS CAPITAL INC	XXX	3,959,900	5,000,000	3,764,900	3,776,549		24,260		24,260		3,800,810		159,091	159,091	118,113	09/15/2041	1.B FE
915217-RY-1	UNIVERSITY OF VIRGINIA		06/22/2023	WELLS FARGO	XXX	2,735,160	2,400,000	2,393,064	2,394,572		92		92		2,394,665		340,495	340,495	121,933	09/01/2039	1.A FE
92261U-AB-0	VENDE 2008 - 1 GZ		06/15/2023	MBS PAYDOWN	XXX	346,130	346,130	324,325	344,199		1,931		1,931		346,130				7,604	01/15/2037	1.A
92812V-TY-2	VA HOUSING DEV AUTH		06/28/2023	VARIOUS	XXX	1,065,680	1,075,000	1,095,672	1,087,440		(387)	7,860	(8,247)		1,079,193		(13,513)	(13,513)	24,964	12/01/2040	1.B FE
941247-N2-0	WAT 7.089 12/1/2038		06/26/2023	CITIGROUP GLOBAL MARKETS	XXX	816,321	755,000	755,000	755,000						755,000		61,321	61,321	30,775	12/01/2038	1.D FE
966782-SR-6	CA WHITTIER UHSD 2016		04/10/2023	VARIOUS	XXX	3,536,350	5,000,000	2,904,150	3,547,194		19,228	56,622	(37,394)		3,509,800		26,550	26,550		08/01/2033	1.D FE
969268-AX-9	CA WILLIAM HART UHSD 2011B		06/27/2023	BARCLAYS CAPITAL INC	XXX	435,350	680,000	346,746	426,062		7,899		7,899		433,961		1,389	1,389		08/01/2035	1.C FE
969275-PP-5	WILLIAM S HART CA UNION HIGH S		04/25/2023	BARCLAYS CAPITAL INC	XXX	2,507,823	2,775,000	1,449,993	2,347,933		34,736		34,736		2,382,669		125,154	125,154		09/01/2026	1.C FE
98322Q-SV-0	WY WYOMING HOUSING REV 2019		06/28/2023	VARIOUS	XXX	5,859,206	6,020,000	6,020,000	6,020,000			117,510	(117,510)		5,902,490		(43,284)	(43,284)	120,576	06/01/2034	1.B FE
988258-FQ-7	YBCSCD 0 9/1/2028		06/22/2023	BANK OF AMERICA	XXX	1,014,016	1,210,000	421,080	867,941		25,094		25,094		893,035		120,982	120,982		09/01/2028	1.F FE
BGH31M-P2-9	FEDERAL HOME LN MTG COR 3.5 15MAY42		06/01/2023	MBS PAYDOWN	XXX	87,057	87,057	86,977	86,972		85		85		87,057				1,023	03/01/2042	1.A
BGH31M-RL-5	FEDERAL NATL MTG ASSN 3.5 25MAY42		06/01/2023	VARIOUS	XXX	178,418	178,418	178,043	179,692		(1,274)		(1,274)		178,418				2,372	03/01/2042	1.A
BGH35T-J7-6	FEDERAL HOME LN MTG COR 4.0 15JUN43		06/01/2023	MBS PAYDOWN	XXX	6,374	6,374	6,385	6,270		104		104		6,374				23	01/15/2043	1.A
BGH35W-F2-4	FEDERAL HOME LN MTG COR 3.5 15JUL43		06/01/2023	MBS PAYDOWN	XXX	137,947	137,947	130,096	137,832		115		115		137,947				2,232	03/01/2043	1.A
BGH35X-JR-3	FEDERAL NATL MTG ASSN G 4.0 25AUG43		06/01/2023	VARIOUS	XXX	37,127	37,127	36,143	36,952		175		175		37,127				630	07/01/2043	1.A
BGH3B8-6S-3	NORTH SHORE LONG IS JEW 4.2 01MAY30		06/26/2023	SINKING FUND REDEMPTION	XXX	1,289,452	1,289,452	1,289,452	1,289,452						1,289,452				42,015	05/01/2030	1.G
BGH480-53-8	FNMA MF 18YR		06/26/2023	MBS PAYDOWN	XXX	8,212	8,212	8,299	8,214		(2)		(2)		8,212				126	01/01/2034	1.A
BGH52H-NY-6	GNR 2017-77 DY		06/20/2023	MBS PAYDOWN	XXX	112,507	112,507	112,296	112,293		214		214		112,507				1,503	03/01/2047	1.A
BGH54L-AV-5	STRU BA-8889 ZC		06/01/2023	MBS PAYDOWN	XXX	37,291	37,291	36,176	37,241		50		50		37,291				606	07/01/2047	1.A
BGH5B8-E1-8	FNMA MF 9.6/9.1		06/01/2023	MBS PAYDOWN	XXX	12,295	12,295	12,525	12,304		(10)		(10)		12,295				166	08/01/2027	1.A
BGH5BF-8F-8	FNMA MF 10/7		06/01/2023	MBS PAYDOWN	XXX	59,618	59,618	59,879	59,631		(13)		(13)		59,618				762	01/01/2028	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						339,113,811	357,404,824	328,192,925	335,766,606		411,602	4,713,883	(4,302,281)		331,616,175		7,497,636	7,497,636	8,599,809	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
000366-AA-2	AASET 2017-1A A		06/16/2023	MBS PAYDOWN	XXX	686,202	686,202	662,650	662,650						662,650		23,552	23,552	10,882	05/16/2042	2.B FE
00038P-AA-8	AASET 2021-1A A		06/16/2023	MBS PAYDOWN	XXX	2,123,736	2,123,736	2,101,920	2,119,120		4,616		4,616		2,123,736				26,104	11/16/2041	1.G FE
00038R-AA-4	AASET 2019-2 A		06/16/2023	MBS PAYDOWN	XXX	331,064	331,064	315,391	319,567						319,567		11,497	11,497	5,188	10/16/2039	2.C
00081H-AA-2	ABQ INVESTORS, LLC SERIES A REVENUE BOND		05/15/2023	SINKING FUND REDEMPTION	XXX	585,473	585,473	585,473	585,473						585,473				17,983	05/15/2024	1.A
00110X-AA-2	AFN 2021-1A A1		05/20/2023	MBS PAYDOWN	XXX	17,316	17,316	17,310	17,296		20		20		17,316				140	05/20/2051	1.A FE
00110X-AB-0	AFN 2021-1A A2		05/20/2023	MBS PAYDOWN	XXX	23,477	23,477	23,473	23,442		34		34		23,477				240	05/20/2051	1.A FE
00192J-AE-6	APS 2016-1 4A		06/28/2023	MBS PAYDOWN	XXX	3,979	3,979	2,036	2,036						2,036		1,943	1,943	20	05/30/2050	6.
00221@-AA-9	ARKANSAS ST UNIV		06/21/2023	SINKING FUND REDEMPTION	XXX	7,857	7,857	7,935	7,858		(1)		(1)		7,857				146	08/20/2043	1.E
00231@-AC-3	ATS ACQUISITION COMPANY DD T/L 1L 11/21		06/30/2023	SINKING FUND REDEMPTION	XXX	8,542	8,542	8,542							8,542					11/30/2026	2.C PL
00255U-AA-3	AASET 2020-1A A		04/15/2023	MBS PAYDOWN	XXX	69,937	69,937	69,715	69,832		105		105		69,937				781	01/16/2040	2.A FE
00256D-AA-0	AASET 2019-1 A		06/15/2023	MBS PAYDOWN	XXX	141,712	141,712	83,407	83,407						83,407		58,306	58,306	2,569	05/15/2039	4.C
00258B-AB-0	AASET 2021-2A B		06/15/2023	MBS PAYDOWN	XXX	124,387	124,387	122,801	124,019		367		367		124,387				1,834	01/15/2047	2.B
004375-EL-1	ACCR 2005-4		06/28/2023	VARIOUS	XXX	13,441,648	14,994,918	9,920,075	11,585,971		296,308		296,308		11,882,279		1,559,369	1,559,369	248,469	12/25/2035	1.A FM
004375-EX-5	ACCR 2006-1 M1		06/28/2023	VARIOUS	XXX	9,572,745	10,302,312	6,716,600	7,812,535		191,498		191,498		8,004,032		1,568,712	1,568,712	57,339	04/25/2036	1.A FM
007036-QT-6	ARMT 2005-8 7A2		06/26/2023	MBS PAYDOWN	XXX	14,719	14,719	12,144	14,487		233		233		14,719				296	11/25/2035	1.A
008414-AA-2	ABMT 2013-1 A1		06/01/2023	MBS PAYDOWN	XXX	6,007	6,007	6,004	6,008		(1)		(1)		6,007				85	07/25/2043	1.A FM
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED		06/13/2023	SINKING FUND REDEMPTION	XXX	189,501	189,501	189,501	189,501						189,501				3,539	11/10/2039	1.E
009349-AX-9	ALS 2016-1 AR		05/31/2023	VARIOUS	XXX	9,168,596	9,168,596	9,823,783	9,246,304		(77,272)		(77,272)		9,169,032		(436)	(436)	194,879	05/15/2034	2.A PL
01400E-AF-0	ALCON FINANCE CORP		05/17/2023	JPMORGAN SECURITIES INC	XXX	5,310,060	5,250,000	5,232,885	5,232,900		84		84		5,232,984		77,076	77,076	136,682	12/06/2052	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
020002-AU-5	ALLSTATE CORP		05/10/2023	MORGAN STANLEY	XXX	487,620	500,000	416,250	419,839		173		173		420,012		67,608	67,608	15,979	05/15/2057	2.B FE
02146S-AD-1	CWALT 2006-0A14 2A1		06/25/2023	MBS PAYDOWN	XXX	18,934	18,934	16,791	18,728		206		206		18,934				277	11/25/2046	1.B FM
02147R-AJ-9	CWALT 2006-23CB 1A9		06/30/2023	MBS PAYDOWN	XXX	990,065	1,173,473	1,063,760	1,077,080		(87,015)		(87,015)		990,065				40,703	08/25/2036	1.B FM
021485-AA-5	AV-DAL 2020 A		06/21/2023	VARIOUS	XXX	480,929	480,929	480,957	480,957						480,957		(28)	(28)	13,168	12/15/2045	2.A PL
02148L-AB-8	CWALT 2007-HY2 2A		06/30/2023	MBS PAYDOWN	XXX	2,002,217	2,472,223	2,119,931	2,120,291		(118,073)		(118,073)		2,002,217				54,144	03/25/2047	1.B FM
02149H-BR-0	CWALT 2007-2CB 1A15		05/01/2023	MBS PAYDOWN	XXX	10,742	10,742	9,278	10,713		29		29		10,742				227	03/25/2037	5.B FM
02209S-BC-6	ALTRIA GROUP INC		06/05/2023	FREE TRANSFER	XXX	3,948,681	4,000,000	3,991,640	3,995,960		531		531		3,996,491		(47,809)	(47,809)	142,267	02/14/2026	2.B FE
023551-AF-1	HESS CORPORATION		05/10/2023	MARKETAXESS	XXX	1,134,930	1,000,000	1,205,710	1,130,951		(5,892)		(5,892)		1,125,058		9,872	9,872	48,344	10/01/2029	2.C FE
023551-AJ-3	AMERADA HESS CORPORATION		05/10/2023	JPMORGAN SECURITIES INC	XXX	1,196,271	1,075,000	1,282,873	1,218,586		(4,839)		(4,839)		1,213,748		(17,477)	(17,477)	58,202	08/15/2031	2.C FE
02376*-AA-0	AAL 2018-1 A		06/20/2023	SINKING FUND REDEMPTION	XXX	851,463	851,463	851,463	851,463						851,463				17,625	06/15/2027	1.F PL
023765-AA-8	AAL 2016-2 AA		06/15/2023	SINKING FUND REDEMPTION	XXX	79,875	79,875	75,083	79,511		364		364		79,875				1,278	06/15/2028	2.A FE
02376A-AA-7	AAL 2017-2 AA		04/25/2023	VARIOUS	XXX	1,301,505	1,434,801	1,431,214	1,432,007		285	135,144	(134,859)		1,297,147		4,358	4,358	25,418	10/15/2029	2.A
02376U-AA-3	AAL 2016-1 AA		04/20/2023	VARIOUS	XXX	1,267,315	1,381,270	1,391,629	1,389,348		(507)	118,536	(119,043)		1,270,306		(2,990)	(2,990)	38,270	01/15/2028	2.A FE
023771-R9-1	AAL 2016-3 AA		04/30/2023	VARIOUS	XXX	1,666,312	1,866,347	1,857,824	1,859,814		208	206,982	(206,774)		1,653,040		13,271	13,271	29,773	10/15/2028	2.A FE
02377A-AA-6	AMERICAN AIRLINES INC		04/03/2023	SINKING FUND REDEMPTION	XXX	278,960	278,960	278,960	278,960						278,960				5,161	10/01/2026	3.B FE
02554C-AB-5	AMERICAN EAGLE NW LLC WASH MILITARY HSG		06/15/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	100,000	100,000	100,000	100,000						100,000				2,740	12/15/2028	1.D FE
025816-CW-7	AMERICAN EXPRESS COMPANY		06/23/2023	CITIGROUP GLOBAL MARKETS	XXX	2,386,300	2,500,000	2,495,325	2,495,713		293		293		2,496,006		(109,706)	(109,706)	65,813	05/03/2029	1.F FE
025816-CX-5	AMERICAN EXPRESS CO		06/26/2023	CITIGROUP GLOBAL MARKETS	XXX	4,308,885	4,500,000	4,500,000	4,500,000						4,500,000		(191,115)	(191,115)	132,209	05/26/2033	1.G FE
02660T-EK-5	AHM 2005-2 1A1		06/25/2023	MBS PAYDOWN	XXX	117,452	117,452	97,313	116,534		918		918		117,452				1,840	09/25/2045	1.A
02660T-FJ-7	AHM 2005-2 5A4C		06/01/2023	VARIOUS	XXX	41,440	41,440	23,727	23,727						23,727		17,713	17,713	1,081	09/25/2035	3.B
02660T-GS-6	AHM 2005-4 3A1		06/25/2023	MBS PAYDOWN	XXX	9,973	9,973	7,838	9,902		71		71		9,973				75	11/25/2045	1.B
03027X-AY-6	AMERICAN TOWER CORPORATION		05/17/2023	JPMORGAN SECURITIES INC	XXX	4,411,499	6,397,000	4,242,362	4,247,628		12,169		12,169		4,259,798		151,701	151,701	140,698	10/15/2049	2.C FE
03464K-AB-4	AOMT 2019-5 A2		06/01/2023	MBS PAYDOWN	XXX	72,715	72,715	72,714	72,755		(40)		(40)		72,715				829	10/25/2049	1.A FM
03465G-AA-4	AOMT 2023-2 A1		06/01/2023	MBS PAYDOWN	XXX	55,059	55,059	52,074			39		39		55,059				648	10/25/2067	1.A
03465G-AB-2	AOMT 2023-2 A1		06/26/2023	MBS PAYDOWN	XXX	165,177	165,177	154,759			691		691		165,177				1,945	10/25/2067	1.C
03465W-AB-7	AOMT 2023-1 A2		06/26/2023	MBS PAYDOWN	XXX	33,509	33,509	32,150			136		136		33,509				522	09/26/2067	1.C
03522A-AD-2	ANHEUSER BUSCH COS LLC / ANHEUSER		05/11/2023	EXCHANGED	XXX	4,881,626	5,000,000	4,719,650	4,868,220		14,529		14,529		4,882,749		(1,123)	(1,123)	136,875	02/01/2026	2.A FE
03522A-AG-5	ANHEUSER BUSCH COS LLC / ANHEU		06/28/2023	FREE TRANSFER	XXX	4,851,628	5,000,000	4,881,626			5,500		5,500		4,887,125		(35,497)	(35,497)	74,521	02/01/2026	1.G FE
03523T-BU-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC		06/26/2023	RBC DAIN RAUSCHER	XXX	1,035,390	1,000,000	1,053,510	1,048,479		(984)		(984)		1,047,495		(12,105)	(12,105)	50,715	01/23/2039	1.G
035240-AR-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC		06/05/2023	FREE TRANSFER	XXX	1,028,602	1,000,000	996,410	997,351		118		118		997,469		31,133	31,133	42,467	01/23/2031	2.A FE
037833-ER-7	APPLE INC		06/26/2023	DEUTSCHE BANK SECURITIES INC	XXX	3,054,310	3,500,000	2,935,905	2,937,048		2,322		2,322		2,939,370		114,940	114,940	127,556	08/08/2062	1.B FE
03789X-AD-0	DIN 2019-1A A2I		04/17/2023	VARIOUS	XXX	66,973,500	66,973,500	66,431,825	66,734,199		52,627		52,627		66,786,826		186,674	186,674	1,029,918	06/05/2049	2.B FE
038779-AB-0	ARBYS 2020-1A A2		05/01/2023	MBS PAYDOWN	XXX	166,625	166,625	162,745	166,405		220		220		166,625				2,697	08/01/2050	2.C FE
04248N-AA-1	ARMY HAWAII FAMILY HSG		06/15/2023	SINKING FUND REDEMPTION	XXX	426,604	426,604	434,619	426,671		(67)		(67)		426,604				11,783	06/15/2050	1.D
04248P-AA-6	ARMYHW 5.624 6/50		06/15/2023	SINKING FUND REDEMPTION	XXX	33,594	33,594	34,498	33,561		33		33		33,594				945	06/15/2050	1.D FE
04250C-AB-8	ARMY HAWAII FMLY HSING TRST III-A		06/15/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	170,000	170,000	170,000	170,000						170,000				4,888	06/15/2050	1.G FE
04250G-AB-9	ARMY HAWAII FMLY HSING TRST III-B		06/15/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	170,000	170,000	169,464	169,540		5		5		169,545		455	455	4,873	06/15/2050	1.G FE
04410R-AQ-9	AHT1 2018-ASHF F		06/15/2023	FREE TRANSFER	XXX	4,714,984	5,000,000	5,000,000	5,000,000						5,000,000		(285,016)	(285,016)	263,768	04/15/2035	3.B FM
04542B-MU-3	ABFC 2005-AQ1 A6		06/01/2023	MBS PAYDOWN	XXX	960	960	936	953		7		7		960				18	06/25/2035	1.A
04546K-AA-6	AASET 2018-2A A		06/16/2023	VARIOUS	XXX	1,866,787	1,866,787	1,861,203	1,827,789						1,827,789		38,998	38,998	39,424	11/18/2038	3.B FE
048677-AC-2	ATLMAR 5.373 12/50		06/01/2023	SINKING FUND REDEMPTION	XXX	44,447	44,447	46,192	37,785		(19)		(19)		44,447				1,194	12/01/2050	2.B
048677-AD-0	ATLMAR 5.433 12/50		06/01/2023	SINKING FUND REDEMPTION	XXX	14,094	14,094	13,839	14,092		2		2		14,094				383	12/01/2050	2.B FE
048677-AE-8	ALTMAR 5.595 12/51		06/01/2023	SINKING FUND REDEMPTION	XXX	107,174	107,174	105,939	107,165		9		9		107,174				2,998	12/01/2051	1.G FE
048677-AF-5	ALTMAR 5.645 12/51		06/01/2023	SINKING FUND REDEMPTION	XXX	130,000	130,000	130,000	130,000						130,000				3,669	12/01/2051	2.B
048677-AG-3	ALTMAR 6.158 12/51		06/01/2023	SINKING FUND REDEMPTION	XXX	17,324	17,324	21,084	17,362		(37)		(37)		17,324				533	12/01/2051	1.G FE
05178R-AD-7	AURMIL 5.775 12/47		06/15/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	35,000	35,000	34,644	34,740		3		3		34,743		257	257	1,011	12/15/2047	1.E
05532C-AK-5	BCAP 2009-RR8 3A2		06/27/2023	MBS PAYDOWN	XXX	18,856	18,856	16,546	18,718		139		139		18,856				429	03/26/2037	5.B
05532V-BB-2	BCAP 2010-RR2 4A6		06/27/2023	MBS PAYDOWN	XXX	19,082	19,082	14,383	18,626		456		456		19,082				445	08/26/2037	1.B
05533T-AM-3	BCAP 2011-RR2 2A7		05/26/2023	MBS PAYDOWN	XXX	126,183	126,183	83,226	125,016		1,166		1,166		126,183				1,889	11/26/2036	1.B FM
05580H-AE-9	BNPIP 2014-2A E		04/26/2023	JPMORGAN SECURITIES INC	XXX	410,600	1,642,400	797,751	797,751						797,751		(387,151)	(387,151)	66,982	10/30/2025	6.
05606D-AC-2	BX 2022-PSB B		06/15/2023	MBS PAYDOWN	XXX	1,535,127	1,535,127	1,524,913	1,530,223		4,904		4,904		1,535,127				44,968	08/15/2039	1.D
05606D-AS-7	BX 2022-PSB A		06/15/2023	MBS PAYDOWN	XXX	4,317,545	4,317,545	4,288,848	4,304,546		12,999		12,999		4,317,545				118,137	08/15/2039	1.A
059475-AJ-2	BOAA 2007-2 2A4		06/01/2023	MBS PAYDOWN	XXX	44,864	44,864	36,866	44,634		231		231		44,864				968	06/25/2037	1.B FM
059487-AC-2	BOAA 2006-6 CB3		06/01/2023	MBS PAYDOWN	XXX	17,340	17,340	15,137	17,279		61		61		17,340				349	07/25/2046	1.B 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
05949C-GA-8	BOAMS 2005-H 2A5		06/01/2023	MBS PAYDOWN	XXX	10,885	10,885	10,214	10,871		14		14		10,885				180	09/25/2035	1.B FM
05951G-AC-6	BAFC 2007-2 TA2		06/25/2023	MBS PAYDOWN	XXX	37,512	37,512	25,930	37,000		512		512		37,512				657	03/25/2037	1.A FM
05952H-AD-1	BOAMS 2007-1 1A4		06/01/2023	MBS PAYDOWN	XXX	5,066	5,066	4,460	5,057		9		9		5,066				102	03/25/2037	2.B FM
05953Y-CQ-2	BAFC 2007-4 TA7		06/26/2023	VARIOUS	XXX	18,920	18,920	13,818	18,656		264		264		18,920				369	05/26/2037	1.A FM
05955E-AC-7	BAFC 2009-R4A		06/05/2023	VARIOUS	XXX	1,795,811	2,029,832	1,517,992	1,580,267		9,444		9,444		1,589,711		206,100	206,100	52,086	01/26/2037	1.B
065404-BC-8	BANK 2018-BN10 AS		04/17/2023	PRIOR YEAR INCOME	XXX														6,497	02/15/2061	1.A
06652K-AA-1	BANKUNITED INC		04/12/2023	VARIOUS	XXX	320,728	356,000	352,533	354,822		109		109		354,931		(34,203)	(34,203)	7,054	11/17/2025	2.B FE
06694O-AC-1	BARC 2023-NQM1 A2		06/26/2023	MBS PAYDOWN	XXX	31,103	31,103	31,102			113		113		31,103				219	01/25/2063	1.C
06761M-AA-5	BMM 2018-1A A1		04/18/2023	MBS PAYDOWN	XXX	500,453	500,453	499,114	500,355		98		98		500,453				15,084	01/15/2031	1.A
07177M-AA-1	BAXALTA INC		06/28/2023	FREE TRANSFER	XXX	579,645	596,000	591,587	594,740		242		242		594,983		(15,338)	(15,338)	12,251	06/23/2025	2.B FE
07386H-L3-3	BALTA 2006-3 22A1		06/01/2023	MBS PAYDOWN	XXX	460,542	460,542	339,079	457,940		2,602		2,602		460,542				7,883	05/25/2036	1.B
07387A-AW-5	BSARM 2005-3 2A1		06/01/2023	MBS PAYDOWN	XXX	205,218	205,218	200,962	204,967		251		251		205,218				4,004	06/25/2035	1.B
07387A-DH-5	BSARM 2005-6 2A1		06/01/2023	MBS PAYDOWN	XXX	48,293	48,293	40,007	47,850		443		443		48,293				1,151	08/25/2035	1.B
07388D-AS-7	BSARM 2006-2 3A2		06/01/2023	VARIOUS	XXX	18,362	18,362	15,971	18,311		51		51		18,362				266	07/25/2036	1.B
08162P-AZ-4	BMARK 2018-B1 AM		04/20/2023	PRIOR YEAR INCOME	XXX														2,909	01/01/2051	1.A
08652@-AA-0	CTL - BEST BUY (HONOLULU HI)		06/15/2023	SINKING FUND REDEMPTION	XXX	97,801	97,801	97,801	97,801						97,801				2,426	01/15/2026	2.A
09062X-AG-8	BIOGEN INC		05/17/2023	JPMORGAN SECURITIES INC	XXX	9,191,972	13,873,000	9,118,367	9,144,096		28,570		28,570		9,172,666		19,306	19,306	240,350	05/01/2050	2.A FE
09261W-AN-4	BLACKROCK DLF IX 2020-1 CLO CLASS W		04/28/2023	MBS PAYDOWN	XXX	326,909	326,909	327,399	327,399						327,399		(490)	(490)	3,827	07/21/2030	4.B FE
09262E-AP-8	BLACKROCK DLF IX 2021-2 CLO CLASS W		04/28/2023	VARIOUS	XXX	1,995,669	1,995,669	1,995,669	1,995,669						1,995,669				42,238	05/20/2035	4.A FE
103186-AB-8	BOXER PARENT CO INC		04/27/2023	VARIOUS	XXX	3,815,306	3,800,000	3,800,000	3,800,000						3,800,000		15,306	15,306	150,138	10/02/2025	4.C FE
10568M-AB-0	BRAVO 2023-NQM1 A2		06/26/2023	MBS PAYDOWN	XXX	56,885	56,885	56,868			94		94		56,885				1,239	01/25/2063	1.C
10569J-AB-6	BRAVO 2022-NQM3 A2		06/01/2023	MBS PAYDOWN	XXX	57,779	57,779	57,550	57,769		10		10		57,779				1,321	07/25/2062	1.C
105933-AA-3	BRAVO 2023-NQM2 A1		06/01/2023	MBS PAYDOWN	XXX	246,942	246,942	236,112			132		132		246,942				2,724	05/25/2062	1.A
105933-AB-1	BRAVO 2023-NQM2 A2		06/01/2023	MBS PAYDOWN	XXX	35,807	35,807	33,772			65		65		35,807				395	05/25/2062	1.C
12479M-AH-1	CBCI 2016-1 A		04/15/2023	VARIOUS	XXX	3,150,487	3,150,487	3,151,333	3,151,333						3,151,333		(846)	(846)	82,935	07/15/2046	1.F
12479R-AE-7	CAUTO 2017-1A A2		06/15/2023	VARIOUS	XXX	183,584	183,584	183,558	183,381		203		203		183,584				3,244	04/15/2047	1.E
12479R-AF-4	CAUTO 2017-1A A3		06/15/2023	MBS PAYDOWN	XXX	21,940	21,940	21,899	21,930		10		10		21,940				397	04/15/2047	1.E
12510H-AD-2	CAUTO 2020-1A A4		06/15/2023	MBS PAYDOWN	XXX	1,250	1,250	1,250	1,249		1		1		1,250				17	02/15/2050	1.E FE
12510H-AE-0	CAUTO 2020-1A A5		06/15/2023	MBS PAYDOWN	XXX	6,875	6,875	7,011	6,882		(7)		(7)		6,875				100	02/15/2050	1.E
12510H-AF-7	CAUTO 2020-1A A6		06/15/2023	MBS PAYDOWN	XXX	13,125	13,125	13,342	13,123		2		2		13,125				209	02/15/2050	1.E FE
12510H-AN-0	CAUTO 2021-1A A4		06/15/2023	MBS PAYDOWN	XXX	4,750	4,750	4,749	4,745		5		5		4,750				55	08/15/2051	1.E
12530M-AC-9	SORT 2020-1 B1		04/15/2023	MBS PAYDOWN	XXX	11,946	11,946	11,013	11,843		103		103		11,946				92	07/15/2060	1.G
12530M-AD-7	SORT 2020-1 B2		04/19/2023	VARIOUS	XXX	2,291	2,291	2,320	2,292		(1)		(1)		2,291				20	07/15/2060	1.G FE
12530M-AG-0	SORT 2021-1A B1		04/15/2023	MBS PAYDOWN	XXX	4,481	4,481	3,971	4,437		44		44		4,481				30	03/15/2061	1.G FE
12530M-AL-9	SORT 2022-1A A1		04/15/2023	MBS PAYDOWN	XXX	59,730	59,730	59,725	59,594		136		136		59,730				1,208	08/15/2062	1.D
12563L-AN-7	CLIF 2020-1A A		06/20/2023	MBS PAYDOWN	XXX	173,250	173,250	173,170	173,074		177		177		173,250				1,502	09/18/2045	1.F FE
12565K-AA-5	CLIF 2021-1A A		06/20/2023	MBS PAYDOWN	XXX	211,711	211,711	184,554	30,983		2,231		2,231		211,711				1,200	02/18/2046	1.F
12565K-AE-7	CLIF 2022-1A A1		06/20/2023	MBS PAYDOWN	XXX	349,000	349,000	348,825	348,532		468		468		349,000				3,955	01/18/2047	1.F FE
12639G-DD-7	CSMC 2009-14R 4A10		06/27/2023	VARIOUS	XXX	101,257	101,257	85,816	100,389		868		868		101,257				1,291	10/26/2035	1.B
12639M-FA-8	CSMC 2010-15R		05/26/2023	MBS PAYDOWN	XXX	4,952	4,952	3,569	4,898		55		55		4,952				40	10/26/2037	1.B
12640W-AC-4	CSMC 2008-3R 1A2		06/27/2023	MBS PAYDOWN	XXX	8,318	8,318	7,497	8,277		41		41		8,318				128	07/26/2037	1.B
12645E-EN-1	CSMC 2010-20R 7A4		06/28/2023	MBS PAYDOWN	XXX	25,267	25,267	24,035	25,070		197		197		25,267				510	03/27/2037	1.A
12646P-AE-9	CSMC 2013-2R 1A3		06/26/2023	VARIOUS	XXX	190,572	190,572	152,121	188,771		1,801		1,801		190,572				3,160	05/28/2036	1.B
12646T-BW-0	CSMC 2013-3R 4A2		06/21/2023	MBS PAYDOWN	XXX	75,375	75,375	55,589	74,366		1,009		1,009		75,375				1,088	03/27/2036	1.B
12646U-AA-6	CSMC 2013-IVR1 A1		06/01/2023	MBS PAYDOWN	XXX	35,896	35,896	33,265	35,496		400		400		35,896				420	03/25/2043	1.A FM
12646W-AH-7	CSMC 2013-IVR2 A2		06/01/2023	MBS PAYDOWN	XXX	7,009	7,009	6,622	6,959		50		50		7,009				88	04/25/2043	1.A FM
126650-BP-4	CVS LEASE PASS THROUGH TRUST		06/10/2023	SINKING FUND REDEMPTION	XXX	318,325	318,325	325,917	318,610		(285)		(285)		318,325				8,011	12/10/2028	2.B FE
126650-BS-8	CVS PASS THROUGH TRUST		06/10/2023	SINKING FUND REDEMPTION	XXX	107,443	107,443	107,443	107,443						107,443				3,364	01/10/2032	2.B
126650-BY-5	CVS PASS THROUGH TRUST		06/10/2023	SINKING FUND REDEMPTION	XXX	44,000	44,000	51,128	44,216		(216)		(216)		44,000				1,087	01/10/2034	2.B FE
126650-CL-2	CVS HEALTH CORP		06/15/2023	FREE TRANSFER	XXX	3,890,022	4,000,000	3,959,760	3,988,198		2,034		2,034		3,990,232		(100,211)	(100,211)	139,931	07/20/2025	2.B FE
12665U-AA-2	CVS CAREMARK CORP		06/12/2023	SINKING FUND REDEMPTION	XXX	70,251	70,251	70,251	70,251						70,251				1,378	01/10/2036	2.B FE
126673-QR-6	CWHEL 2004-S 1A		06/30/2023	MBS PAYDOWN	XXX	1,170,521	1,170,525	1,111,314	1,151,410		19,112		19,112		1,170,521				25,906	02/15/2030	1.A FM
12667F-R6-4	CWALT 2004-36CB 2A4		06/01/2023	MBS PAYDOWN	XXX	58,661	58,661	54,994	58,520		141		141		58,661				1,323	02/25/2035	1.B
126685-AD-8	CWHEL 2005-C 2A		06/15/2023	MBS PAYDOWN	XXX	19,034	19,034	15,067	18,985		49		49		19,034				404	07/15/2035	1.A FM
126685-AF-3	CWHEL 2005-D 2A		06/15/2023	MBS PAYDOWN	XXX	24,673	24,673	19,816	24,565		108		108		24,673				462	11/15/2035	1.A FM
12668A-2P-9	CWALT 2005-70CB A5		06/01/2023	MBS PAYDOWN	XXX	34,821	34,821	31,809	34,739		82		82		34,821				801	12/25/2035	4.B
12668A-Q2-4	CWALT 2005-J14 A3		06/26/2023	VARIOUS	XXX	1,763,335	2,619,770	2,034,223	2,117,022		17,073		17,073		2,134,095		(370,760)	(370,760)	69,431	12/25/2035	3.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 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
12702*-AA-4	CVS LEASE PASS THROUGH TRUST		06/12/2023	SINKING FUND REDEMPTION	XXX	46,512	46,512	45,023	46,429		83		83		46,512				902	10/10/2039	2.B
130331-AA-9	CAHFA 2018-K PT		06/26/2023	MBS PAYDOWN	XXX	8,225	8,225	8,225	8,225						8,225				130	12/01/2033	1.B FE
134011-AC-9	CAMP PENDLETON		05/19/2023	STIFEL NICOLAUS	XXX	14,490,000	14,000,000	14,208,960	14,143,355		(2,141)		(2,141)		14,141,214		348,786	348,786	594,056	10/01/2043	2.B FE
14040H-CS-2	CAPITAL ONE FINANCIAL CORPORATION		04/25/2023	MORGAN STANLEY	XXX	976,350	1,000,000	1,000,000	1,000,000						1,000,000		(23,650)	(23,650)	22,856	05/10/2028	2.A FE
14040H-CT-0	CAPITAL ONE FINANCIAL CORPORATION		06/26/2023	VARIOUS	XXX	9,370,750	10,000,000	10,000,000	10,000,000						10,000,000		(629,250)	(629,250)	333,640	05/10/2033	2.A FE
14066A-AB-5	GMACN 2006-RILY A2		06/12/2023	VARIOUS	XXX	48,319	48,319	28,474	48,044		275		275		48,319				3,778	07/10/2051	1.G
140689-AA-8	CPMRK 2007-LEE A		06/12/2023	SINKING FUND REDEMPTION	XXX	6,265	6,265	6,272	6,265						6,265				157	09/10/2052	1.D
140694-AA-8	CPMRK 2007-ROBS A		06/12/2023	SINKING FUND REDEMPTION	XXX	3,369	3,369	3,309	3,363		6		6		3,369				85	10/10/2052	1.F
14069B-AA-2	CPMRK 2007-AETC A1		06/12/2023	VARIOUS	XXX	129,581	129,581	124,886	129,304		277		277		129,581				4,581	02/10/2052	2.C
14069E-AA-6	CPMRK 2007-ACC A1		06/12/2023	MBS PAYDOWN	XXX	36,224	36,224	36,198	36,166		58		58		36,224				919	07/10/2052	1.E FE
14070A-AA-1	CPMRK 2007-AET2 A		06/12/2023	SINKING FUND REDEMPTION	XXX	9,218	9,218	8,999	9,209		9		9		9,218				233	10/10/2052	1.G
14070E-AA-3	CPMRK 2008-AMCW A1A		06/12/2023	SINKING FUND REDEMPTION	XXX	169,395	169,395	184,217	169,252		143		143		169,395				4,872	07/10/2055	1.E FE
14070E-AC-9	CPMRK 2009-AMCW A1A		06/12/2023	SINKING FUND REDEMPTION	XXX	7,832	7,832	7,754	7,815		17		17		7,832				261	07/10/2055	1.E FE
14070R-AA-4	CPMRK 2008-LACK A1		06/12/2023	SINKING FUND REDEMPTION	XXX	31,741	31,741	31,721	31,681		60		60		31,741				945	12/10/2053	1.G FE
14155#-AA-8	CARDINALS BALLPARK LLC 5.77 30SEP27		06/26/2023	SINKING FUND REDEMPTION	XXX	337,464	337,464	337,464	337,464						337,464				9,738	09/30/2027	2.A
141844-AF-7	CARIBBEAN DEVELOPMENT BK		04/26/2023	CIBC OPPENHEIMER CORP	XXX	1,563,838	1,575,000	1,527,813	1,527,813						1,527,813		36,025	36,025	30,110	11/09/2027	1.B FE
142339-AK-6	CARLISLE COMPANIES INCORPORATED		05/08/2023	BANK OF AMERICA	XXX	78,682	80,000	79,956	79,985		8		8		79,993		(1,311)	(1,311)	304	09/01/2023	2.B FE
144285-AL-7	CARPENTER TECHNOLOGY CORPORATION		06/30/2023	VARIOUS	XXX	6,144,680	6,250,000	6,277,831	6,265,290		(2,155)		(2,155)		6,263,135		(118,455)	(118,455)	340,765	07/15/2028	3.B
144285-AM-5	CARPENTER TECHNOLOGY CORPORATION		06/30/2023	VARIOUS	XXX	1,277,500	1,250,000	1,250,000	1,250,000						1,250,000		27,500	27,500	66,613	03/15/2030	3.B FE
14448C-AS-3	CARRIER GLOBAL CORP		05/17/2023	JPMORGAN SECURITIES INC	XXX	1,420,326	2,010,000	1,356,609	1,358,254		3,743		3,743		1,361,997		58,329	58,329	44,736	04/05/2050	2.C
14855J-AB-1	CLAST 2016-1 A		05/31/2023	MBS PAYDOWN	XXX		721	721	60,894		(60,894)		(60,894)						14	08/15/2041	1.G FE
14855J-AC-9	CLAST 2016-1 B		06/20/2023	MBS PAYDOWN	XXX		184,955	184,828	187,418		(187,418)		(187,418)						1,170	08/15/2041	2.C FE
14855M-AA-6	CLAST 2019-1A A		06/15/2023	MBS PAYDOWN	XXX	1,199,663	1,199,663	1,201,677	1,198,421		1,243		1,243		1,199,663				18,782	04/15/2039	2.B FE
14856C-AA-7	CLAST 2018-1 A		06/15/2023	VARIOUS	XXX	1,746,334	1,746,334	1,730,607	1,742,634		3,700		3,700		1,746,334				31,535	06/15/2043	2.A FE
14856G-AA-8	CLAST 2021-1A A		06/15/2023	VARIOUS	XXX	1,262,086	1,262,086	1,262,024	1,262,650		(564)		(564)		1,262,086				15,422	01/15/2046	1.G FE
14889J-AA-3	CRMN 2014-2A D		04/18/2023	MBS PAYDOWN	XXX	2,926,488	2,926,488	2,871,454	2,941,789		(15,301)		(15,301)		2,926,488				129,141	10/18/2026	4.C FE
16162W-QM-4	CHASE 2005-A2 3A5		06/01/2023	MBS PAYDOWN	XXX	12,127	12,127	10,929	12,087		40		40		12,127				233	01/25/2036	1.B
16163C-AN-2	CHASE 2006-A1 4A1		06/30/2023	VARIOUS	XXX	352,752	451,396	389,528	393,427		(40,675)		(40,675)		352,752				8,855	09/25/2036	1.B FM
162665-AN-3	CHC 2019-CHC E		06/15/2023	MBS PAYDOWN	XXX	2,209,163	2,209,163	2,212,522	2,209,208		(45)		(45)		2,209,163				78,565	06/15/2034	1.A FM
162665-AQ-6	CHC 2019-CHC F		06/15/2023	MBS PAYDOWN	XXX	192,101	192,101	190,485	191,491		611		611		192,101				7,082	06/15/2034	1.A FM
172967-LZ-2	CITIGROUP INC		06/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				202,200	06/01/2024	1.G FE
17307G-E8-7	CMLTI 2005-8 1A4A		06/01/2023	MBS PAYDOWN	XXX	3,238	3,238	2,870	3,205		33		33		3,238				52	10/25/2035	1.B
17307G-VM-7	CMLTI 2005-WF2 AF6B		06/30/2023	MBS PAYDOWN	XXX	9,044,413	9,599,379	9,247,476	9,282,165		(237,752)		(237,752)		9,044,413				250,300	08/25/2035	1.B FM
17309F-AH-1	CMLTI 2006-AR5 1A5A		06/01/2023	MBS PAYDOWN	XXX	4,112	4,112	3,876	4,108		4		4		4,112				63	07/25/2036	1.B
17309K-AK-3	CMALT 2006-A3 1A10		06/01/2023	MBS PAYDOWN	XXX	8,474	8,474	7,827	8,460		13		13		8,474				199	07/25/2036	3.B
17311L-AA-9	CMLTI 2007-AR5 1A1A		06/01/2023	MBS PAYDOWN	XXX	15,828	15,828	14,502	15,792		36		36		15,828				284	04/25/2037	1.B
17318V-AB-8	CMLTI 2011-9 1A2		06/30/2023	MBS PAYDOWN	XXX	555,549	680,114	507,747	528,700		26,849		26,849		555,549				13,950	04/25/2037	1.B FM
17325D-AF-0	CGCMT 2016-P5 AS		04/20/2023	PRIOR YEAR INCOME	XXX														5,660	10/10/2049	1.A FM
191216-DC-1	COCA-COLA CO		06/26/2023	CITIGROUP GLOBAL MARKETS	XXX	6,793,900	10,000,000	6,868,000	6,884,379		27,704		27,704		6,912,083		(118,183)	(118,183)	196,528	03/15/2051	1.F FE
19648W-AA-5	COSHSG 3.65 7/1/2036		06/27/2023	MBS PAYDOWN	XXX	7,897	7,897	8,100	7,902		(4)		(4)		7,897				121	07/01/2036	1.B FE
19685E-AB-7	COLT 2022-2 A2		06/01/2023	MBS PAYDOWN	XXX	55,908	55,908	55,908	55,908						55,908				859	02/25/2067	1.C FE
19688L-AC-6	COLT 2022-5 A3		06/01/2023	MBS PAYDOWN	XXX	296,941	296,941	291,314	296,700		241		241		296,941				5,671	03/25/2067	1.F FE
198280-AE-9	COLUMBIA PIPELINE GROUP INC		05/11/2023	EXCHANGED	XXX	1,490,354	1,500,000	1,462,695	1,488,898		1,577		1,577		1,490,475		(121)	(121)	28,125	06/01/2025	1.G FE
198280-AF-6	COLUMBIA PIPELINE GROUP INC		06/28/2023	FREE TRANSFER	XXX	1,466,579	1,500,000	1,490,354			626		626		1,490,980		(24,401)	(24,401)	38,813	06/01/2025	1.G FE
209111-GD-9	CONSOLIDATED EDISON COMPANY OF NEW		05/17/2023	JPMORGAN SECURITIES INC	XXX	5,323,950	5,000,000	4,969,500	4,969,534		139		139		4,969,673		354,277	354,277	158,021	11/15/2052	1.G FE
21036P-AQ-1	CONSTELLATION BRANDS INC		06/05/2023	FREE TRANSFER	XXX	1,918,771	2,000,000	1,890,080	1,940,578		5,964		5,964		1,946,542		(27,771)	(27,771)	36,794	12/06/2026	2.B FE
210795-QB-9	CONTL AIRLINES 2012-2 A		04/29/2023	SINKING FUND REDEMPTION	XXX	428,746	428,746	428,746	428,746						428,746				8,575	04/29/2026	2.B FE
21872B-AJ-5	CAFL 2018-1 C		06/16/2023	MBS PAYDOWN	XXX	868,550	868,550	868,524	868,573		(23)		(23)		868,550				24,214	06/15/2051	1.D FE
233046-AF-8	DNKN 2017-1A A2II		05/20/2023	MBS PAYDOWN	XXX	22,500	22,500	22,500	22,500						22,500				453	11/20/2047	2.B FE
233046-AQ-4	DNKN 2021-1A A2II		05/20/2023	MBS PAYDOWN	XXX	17,853	17,853	14,566	12,802		64		64		17,853				223	11/20/2051	2.B
233046-AS-0	DNKN 2021-1A A23		05/20/2023	MBS PAYDOWN	XXX	50,753	50,753	40,847	50,527		225		225		50,753				708	11/20/2051	2.B
23332U-FU-3	DSLA 2005-AR6 1A1A		06/20/2023	MBS PAYDOWN	XXX	86,963	86,963	86,490	86,600		364		364		86,963				1,558	10/19/2045	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
233383-AB-4	DY8 LEASING LLC		06/30/2023	VARIOUS	XXX	270,833	270,833	270,833	270,833						270,833				4,141	04/29/2026	1.A
23363#-AA-7	DRS HOLDINGS R/C 1L 11/19		04/28/2023	SINKING FUND REDEMPTION	XXX	127,925	127,925	127,925							127,925				942	11/03/2025	4.B FE
24618#-AL-4	DELAWARE NORTH COMPANIES INC		05/11/2023	EXCHANGED	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				17,875	12/20/2032	2.C
251513-AQ-0	DBALT 2006-AB4 A1A		06/01/2023	MBS PAYDOWN	XXX	12,679	12,679	10,602	12,624		55		55		12,679				141	10/25/2036	1.B
251513-BB-2	DBALT 2006-AB4 A5		06/01/2023	MBS PAYDOWN	XXX	50,074	50,074	47,264	47,264						47,264		2,810	2,810	1,098	08/01/2046	1.A FM
25151E-AB-9	DBALT 2006-AB3 A2		06/01/2023	MBS PAYDOWN	XXX	14,026	14,026	11,466	13,965		61		61		14,026				218	07/25/2036	1.B
25257A-AS-3	DIMND 2019-1A CR		04/25/2023	MBS PAYDOWN	XXX	719,296	719,296	719,296	719,296						719,296				25,403	04/25/2029	1.A
256677-AM-7	DOLLAR GENERAL CORPORATION		05/17/2023	JPMORGAN SECURITIES INC	XXX	10,182,029	10,585,000	10,351,652	10,351,939		1,203		1,203		10,353,142		(171,113)	(171,113)	386,500	11/01/2052	2.B FE
25746U-AN-9	DOMINION RESOURCES INC		05/10/2023	MARKETAXESS	XXX	1,074,250	1,000,000	945,810	966,980		833		833		967,812		106,438	106,438	41,475	03/15/2033	2.B FE
25746U-DH-9	DOMINION ENERGY INC		05/08/2023	MIZUHO SECURITIES USA INC	XXX	399,300	400,000	400,000	400,000						400,000		(700)	(700)	8,657	09/15/2023	2.B FE
25755T-AE-0	DPABS 2015-1A A2II		04/25/2023	MBS PAYDOWN	XXX	146,375	146,375	145,579	146,239		136		136		146,375				4,360	10/25/2045	2.A FE
25755T-AH-3	DPABS 2017-1A A23		04/25/2023	MBS PAYDOWN	XXX	23,750	23,750	23,750	23,750						23,750				489	07/25/2047	2.A FE
25755T-AL-4	DPABS 2019-1A A2		04/25/2023	MBS PAYDOWN	XXX	11,875	11,875	10,674			40		40		11,875				218	10/25/2049	2.A
25755T-AP-5	DPABS 2021-1A A2II		04/25/2023	MBS PAYDOWN	XXX	202,375	202,375	201,462	202,331		44		44		202,375				3,188	04/25/2051	2.A FE
260543-CV-3	DOW CHEMICAL COMPANY (THE)		05/17/2023	JPMORGAN SECURITIES INC	XXX	8,396,800	10,000,000	7,943,350	7,948,063		11,669		11,669		7,959,731		437,069	437,069	245,333	05/15/2049	2.A FE
260543-DD-2	DOW CHEMICAL COMPANY (THE)		05/17/2023	JPMORGAN SECURITIES INC	XXX	3,565,450	5,000,000	3,490,200	3,496,114		8,491		8,491		3,504,606		60,844	60,844	92,000	11/15/2050	2.A FE
260543-DH-3	DOW CHEMICAL COMPANY (THE)		05/17/2023	JPMORGAN SECURITIES INC	XXX	7,656,670	7,000,000	6,990,690	6,990,690						6,990,690		665,980	665,980	272,358	05/15/2053	2.A FE
263901-AA-8	DUKE ENERGY INDIANA INC		06/23/2023	GOLDMAN SACHS & CO	XXX	2,185,680	2,000,000	1,993,640	1,995,289		88		88		1,995,377		190,303	190,303	110,067	08/15/2038	1.F
278642-AZ-6	EBAY INC		05/17/2023	JPMORGAN SECURITIES INC	XXX	2,112,210	3,000,000	1,927,140	1,929,747		5,258		5,258		1,935,005		177,205	177,205	57,488	05/10/2051	2.A FE
28000X-AA-6	ECX 2022-1 A2		06/25/2023	MBS PAYDOWN	XXX	37,500	37,500	36,473	37,316		184		184		37,500				686	03/25/2052	2.B
292480-AL-4	ENABLE MIDSTREAM PARTNERS LP		06/05/2023	FREE TRANSFER	XXX	1,948,603	2,000,000	1,983,940	1,990,400		676		676		1,991,076		(42,474)	(42,474)	55,000	05/15/2028	2.C FE
292480-AM-2	ENERGY TRANSFER LP 4.15% 15 SEP 29		06/05/2023	FREE TRANSFER	XXX	930,767	1,000,000	932,256			1,964		1,964		934,220		(3,453)	(3,453)	9,222	09/15/2029	2.C FE
29379V-BW-2	ENTERPRISE PRODUCTS OPERATING LLC		05/17/2023	JPMORGAN SECURITIES INC	XXX	1,583,780	2,000,000	1,489,840	1,491,517		2,947		2,947		1,494,464		89,316	89,316	67,433	01/31/2050	2.A
29379V-BY-8	ENTERPRISE PRODUCTS OPERATING LLC		05/17/2023	JPMORGAN SECURITIES INC	XXX	4,650,964	6,413,000	4,550,951	4,557,596		10,515		10,515		4,568,111		82,853	82,853	190,484	01/31/2051	2.A
29670G-AE-2	ESSENTIAL UTILITIES INC		05/17/2023	JPMORGAN SECURITIES INC	XXX	846,015	1,245,000	835,358	836,123		2,461		2,461		838,584		7,430	7,430	24,800	04/15/2050	2.B FE
299352-AB-0	EVAMFH 3.0 06/01/34		06/27/2023	MBS PAYDOWN	XXX	18,284	18,284	18,284	18,284						18,284				276	06/01/2034	1.B
30321L-2C-5	F&G GLOBAL FUNDING		06/26/2023	STIFEL NICOLAUS	XXX	415,045	500,000	424,535			2,537		2,537		427,072		(12,027)	(12,027)	2,722	09/20/2028	1.G FE
303250-AF-1	FAIR ISAAC CORP		04/03/2023	VARIOUS	XXX	462,500	500,000	498,750	498,930		29	35,209	(35,180)		463,750		(1,250)	(1,250)	6,111	06/15/2028	3.B
30605Y-AB-7	FLCON 2017-1 A		06/29/2023	VARIOUS	XXX	1,776,231	1,776,231	1,771,029	1,774,933		1,298		1,298		1,776,231				28,634	01/15/2042	1.G FE
30610G-AA-1	FLCON 2019-1 A		06/15/2023	MBS PAYDOWN	XXX	8,824,239	8,824,239	8,810,320	8,811,484		12,754		12,754		8,824,239				156,508	09/15/2039	2.B FE
30768W-AA-6	FARM 2021-1 A		06/25/2023	VARIOUS	XXX	56,755	56,755	56,732	56,674		81		81		56,755				573	01/25/2051	1.A
31335A-BF-4	FG G60038		06/15/2023	MBS PAYDOWN	XXX	12,852	12,852	13,475	12,870		(18)		(18)		12,852				188	01/01/2044	1.A
3136B7-M5-7	FNR 2019-77 JZ		06/01/2023	MBS PAYDOWN	XXX	19,133	19,133	18,747	19,099		35		35		19,133				229	01/25/2050	1.A
3137G1-BK-2	FWLS 2017-SC01 1A		06/01/2023	MBS PAYDOWN	XXX	21,582	21,582	20,836	21,573		9		9		21,582				256	12/25/2046	1.A
3140J2-DE-3	FNBL9100		06/26/2023	MBS PAYDOWN	XXX	6,980	6,980	7,159	6,982		(2)		(2)		6,980				66	11/01/2050	1.A
31572L-AC-0	EFMT 2021-2 A3		06/01/2023	MBS PAYDOWN	XXX	8,255	8,255	5,927	8,104		151		151		8,255				47	06/25/2066	1.A
31573W-AB-7	EFMT 2020-2 A2		06/01/2023	MBS PAYDOWN	XXX	11,563	11,563	11,563	11,599		(36)		(36)		11,563				74	10/25/2065	1.A FM
315786-AC-7	FIDELITY & GUARANTY LIFE		04/11/2023	SUNTRUST ROBINSON HUMPHREY, INC	XXX	3,112,525	3,140,000	3,090,163	3,119,615		2,321		2,321		3,121,936		(9,411)	(9,411)	77,715	05/01/2025	2.B FE
316773-CH-1	FIFTH THIRD BANCORP		05/17/2023	VARIOUS	XXX	4,145,661	3,799,000	3,789,427	3,791,535		92		92		3,791,627		354,035	354,035	217,766	03/01/2038	2.B FE
316773-DJ-6	FIFTH THIRD BANCORP		05/10/2023	VARIOUS	XXX	9,975,534	10,000,000	10,000,000	10,000,000						10,000,000		(24,466)	(24,466)	341,581	10/27/2028	2.A FE
32051G-T2-1	FHAMS 2006-FA1 1A7		06/30/2023	MBS PAYDOWN	XXX	652,878	1,526,906	992,489	1,039,251		(386,373)		(386,373)		652,878				47,480	04/25/2036	4.B FM
320844-PD-9	FIRST MERIT BANK (OHIO)		06/22/2023	KEYBANC CAPITAL MARKETS	XXX	905,000	1,000,000	1,000,000	1,000,000						1,000,000		(95,000)	(95,000)	25,027	11/25/2026	2.A FE
33632*-UQ-8	FIRST SECURITY BANK		04/10/2023	VARIOUS	XXX	126,809	126,809	141,537	127,427		(618)		(618)		126,809				(35,923)	01/10/2024	2.B
337738-AV-0	FISERV INC		05/17/2023	JPMORGAN SECURITIES INC	XXX	2,192,670	2,700,000	2,059,155	2,060,949		3,734		3,734		2,064,683		127,987	127,987	104,940	07/01/2049	2.B FE
347314-AV-8	FORT EUSTIS		05/11/2023	CROSSROADS	XXX	4,723,377	4,725,000	4,725,000	4,725,000						4,725,000		(1,623)	(1,623)	108,037	12/15/2030	1.E FE
347382-AB-9	FT GORDON HOUSING		05/15/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	390,000	390,000	390,000	390,000						390,000				12,111	05/15/2031	2.B FE
347469-AA-6	FTJAX 7.05 11/55		05/15/2023	SINKING FUND REDEMPTION	XXX	100,244	100,244	100,244	100,244						100,244				3,534	11/15/2055	2.A FE
347508-AA-1	FTKNOX 5.815 2/52 CLASS I-A		06/15/2023	SINKING FUND REDEMPTION	XXX	106,803	106,803	104,699	106,674		128		128		106,803				2,589	02/15/2052	1.E FE
347508-AC-7	FTKNOX 5.915 2/52		06/15/2023	SINKING FUND REDEMPTION	XXX	5,903	5,903	5,658	5,886		16		16		5,903				146	02/15/2052	1.F FE
34964C-AG-1	FORTUNE BRANDS HOME & SECURITY INC		05/17/2023	JPMORGAN SECURITIES INC	XXX	4,589,364	6,200,000	4,320,470	4,325,656		7,867		7,867		4,333,522		255,842	255,842	181,350	03/25/2052	2.B FE
35563P-BS-7	SCRT 2017-3 MT		06/01/2023	MBS PAYDOWN	XXX	137,287	137,287	136,311	137,268		19		19		137,287				1,526	07/25/2056	1.A
35563P-BU-2	SCRT 2017-3 MB		04/25/2023	VARIOUS	XXX	29,479	29,479	27,626	29,383		95		95		29,479				268	07/25/2056	1.A
35563P-BZ-1	SCRT 2017-3 HB		05/25/2023	VARIOUS	XXX	21,206	21,206	20,163	21,127		78		78		21,206				140	07/01/2056	1.A
35563P-DD-8	SCRT 2017-4 HT		06/01/2023	MBS PAYDOWN	XXX	93,679	93,679	93,458	93,672		6		6		93,679				1,076	06/01/2057	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
361448-BH-5	GATX CORPORATION		05/17/2023	JPMORGAN SECURITIES INC	XXX	4,847,760	8,000,000	4,777,695	4,787,815		16,585		16,585		4,804,401		43,359	43,359	115,733	06/01/2051	2.B FE
36168W-AA-9	GCAT 2022-NQM5 A1		06/01/2023	MBS PAYDOWN	XXX	428,938	428,938	415,374	428,153		784		784		428,938				9,742	08/25/2067	1.A
36168W-AB-7	GCAT 2022-NQM5 A2		06/01/2023	MBS PAYDOWN	XXX	271,476	271,476	259,932	270,990		486		486		271,476				6,166	08/25/2067	1.E
36185N-7E-4	GMACM 2005-AR3 3A4		06/20/2023	MBS PAYDOWN	XXX	16,271	16,271	16,230	16,245		26		26		16,271				174	06/19/2035	1.A
36185T-AA-5	GMACN 2002-FTLS 1		06/12/2023	MBS PAYDOWN	XXX	81,949	81,949	96,916	82,455		(506)		(506)		81,949				2,433	04/10/2037	1.D
36186E-AA-7	GMACN 2003-PRES A		06/12/2023	MBS PAYDOWN	XXX	331,032	331,032	378,885	331,784		(753)		(753)		331,032				8,613	10/10/2041	1.F
36186W-AA-7	GMACN SERIES 2005-DOVR CLASS A		06/12/2023	SINKING FUND REDEMPTION	XXX	181,157	181,157	180,755	180,903		254		254		181,157				3,963	10/10/2050	1.E
36186Y-AA-3	GENERAL MOTORS ACCEPT CORP 2005-A1		06/12/2023	SINKING FUND REDEMPTION	XXX	114,763	114,763	118,760	114,846		(83)		(83)		114,763				2,599	02/10/2035	2.B
36186Y-AF-2	GMACN 2007-HCKM A		06/12/2023	SINKING FUND REDEMPTION	XXX	221,713	221,713	231,155	221,855		(142)		(142)		221,713				5,646	08/10/2052	2.B
36188A-AA-3	GMACN 2008-LEWS A		06/12/2023	VARIOUS	XXX	5,140,749	4,599,984	4,597,788	4,598,182		147		147		4,598,328		542,421	542,421	172,172	04/10/2047	1.D FE
362341-4D-8	GSR 2006-AR1 2A4		06/01/2023	VARIOUS	XXX	37,046	37,046	35,477	37,015		31		31		37,046				636	01/25/2036	1.B
36244*-AA-8	CTL - BOND BUILDING (DC)		06/10/2023	SINKING FUND REDEMPTION	XXX	120,572	120,572	120,572	120,572						120,572				1,332	09/10/2029	1.B
36249B-AD-2	GSAA 2007-7 A4		06/25/2023	MBS PAYDOWN	XXX	6,617	6,617	5,741	6,546		72		72		6,617				70	07/25/2037	1.A FM
373334-KQ-3	GEORGIA POWER COMPANY		06/23/2023	DEUTSCHE BANK SECURITIES INC	XXX	4,830,550	5,000,000	4,984,100	4,984,857		636		636		4,985,494		(154,944)	(154,944)	144,917	05/15/2032	2.A FE
37940X-AC-6	GLOBAL PAYMENTS INC		05/17/2023	JPMORGAN SECURITIES INC	XXX	2,152,980	3,000,000	2,475,210	2,473,914		2,443		2,443		2,476,356		(323,376)	(323,376)	94,758	08/15/2049	2.C FE
37941@-AA-0	BLACKROCK GLOBAL INFRASTRUCTURE DEBT FUN		06/15/2023	MBS PAYDOWN	XXX	1,306,921	1,306,921	1,306,921	1,001,806						1,306,921				24,787	04/29/2029	2.B PL
38011W-AA-4	GMACN 2002-MEAD A		06/12/2023	SINKING FUND REDEMPTION	XXX	119,625	119,625	146,434	120,397		(772)		(772)		119,625				3,410	05/10/2037	1.G
38011X-AA-2	GMACN 2003-KIRT A		06/12/2023	SINKING FUND REDEMPTION	XXX	19,659	19,659	21,539	19,708		(49)		(49)		19,659				514	09/10/2036	1.C
38012D-AB-3	GMACN 2005-DRUM A		06/12/2023	SINKING FUND REDEMPTION	XXX	148,154	148,154	157,518	148,263		(108)		(108)		148,154				3,374	05/10/2050	2.B FE
38012D-AD-9	GMACN 2005-DRUM A		06/12/2023	SINKING FUND REDEMPTION	XXX	83,350	83,350	83,064	83,190		160		160		83,350				2,485	05/10/2050	2.A FE
38012K-AB-7	GMACN 2006-SCOT A1		06/12/2023	SINKING FUND REDEMPTION	XXX	135,521	135,521	143,127	136,137		(616)		(616)		135,521				3,001	01/10/2025	1.F
38012L-AA-7	GMACN SERIES 2006-NELL CLASS A		06/12/2023	SINKING FUND REDEMPTION	XXX	41,161	41,161	37,700	41,060		102		102		41,161				921	05/10/2051	1.E
38012M-AA-5	GMACN 2006-LEAV A1		06/12/2023	SINKING FUND REDEMPTION	XXX	126,682	126,682	127,284	126,713		(31)		(31)		126,682				2,882	03/10/2051	2.C
38141G-WB-6	GOLDMAN SACHS GROUP INC/THE		04/25/2023	GOLDMAN SACHS & CO	XXX	4,844,250	5,000,000	4,783,800	4,785,178		15,658		15,658		4,800,836		43,414	43,414	144,910	01/26/2027	2.A FE
38141G-ZE-7	GOLDMAN SACHS GROUP INC/THE		05/08/2023	RBS AMERICAS HQ	XXX	634,966	650,000	650,000	650,000						650,000		(15,035)	(15,035)	3,384	12/06/2023	1.F FE
38175B-AA-2	GOCAP 2018-36A A		05/05/2023	MBS PAYDOWN	XXX	44,589	44,589	43,519	44,388		201		201		44,589				1,323	02/05/2031	1.A FE
38175N-AA-6	GOCAP 2015-25A AR		05/05/2023	MBS PAYDOWN	XXX	530,677	530,677	500,603	530,872		(195)		(195)		530,677				15,955	05/05/2030	1.A FE
39538W-EE-4	GPMF 2005-AR5 2A1		06/30/2023	VARIOUS	XXX	2,709,698	3,552,172	1,927,054	1,945,385		764,312		764,312		2,709,698				77,266	11/25/2045	1.B FM
40442A-AA-7	HIT 2022-HI32 A		06/15/2023	MBS PAYDOWN	XXX	603,489	603,489	600,466	601,701		1,789		1,789		603,489				21,614	07/15/2039	1.A FE
40442A-AC-3	HIT 2022-HI32 B		06/15/2023	MBS PAYDOWN	XXX	224,260	224,260	223,136	223,528		732		732		224,260				8,936	07/15/2039	1.D FE
406216-BJ-9	HALLIBURTON COMPANY		06/26/2023	BANK OF AMERICA	XXX	10,434,184	11,050,000	11,371,384	11,290,888		(7,030)		(7,030)		11,283,858		(849,675)	(849,675)	331,976	11/15/2035	2.A FE
409322-AB-0	HAMPTO 6.071 12/41		06/15/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	400,000	400,000	398,561	398,858		20		20		398,878		1,122	1,122	12,142	12/15/2041	2.C FE
409322-AD-6	HAMPTON ROADS PPV LLC		06/15/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	100,000	100,000	116,830	116,083		(169)		(169)		115,914		(15,914)	(15,914)	3,311	06/15/2053	3.B FE
41161P-HU-0	HVMLT 2004-9 4A1A		06/20/2023	MBS PAYDOWN	XXX	29,947	29,947	25,642	29,225		721		721		29,947				705	12/19/2034	1.B
41161P-TN-3	HVMLT 2005-10 2A1A		06/20/2023	MBS PAYDOWN	XXX	5,085	5,085	4,027	4,229		857		857		5,085				99	11/19/2035	1.B
41164L-AB-5	HVMLT 2007-2 2A1A		06/28/2023	VARIOUS	XXX	966,280	1,185,838	938,295	955,349		11,033		11,033		966,382		(102)	(102)	18,673	05/25/2038	1.B
416515-BF-0	HARTFORD FINANCIAL SERVICES GROUP		06/26/2023	BARCLAYS CAPITAL INC	XXX	3,324,720	4,417,000	3,163,809	3,169,112		10,209		10,209		3,179,322		145,399	145,399	136,485	08/19/2049	2.A FE
42704R-AA-9	HERA 2021-FL1 A		06/20/2023	MBS PAYDOWN	XXX	6,671	6,671	6,434	6,613		58		58		6,671				148	02/18/2038	1.A
42801@-AC-5	HERSPIEGEL DD T/L 1L 12/21		05/30/2023	SINKING FUND REDEMPTION	XXX	96,948	96,948	96,948							96,948				2,625	12/14/2026	2.C PL
437076-BW-1	HOME DEPOT INC		06/05/2023	FREE TRANSFER	XXX	973,772	1,000,000	993,130	995,603		284		284		995,887		(22,114)	(22,114)	19,392	12/06/2028	1.F FE
437076-CT-7	HOME DEPOT INC		06/26/2023	HSBC SECURITIES, INC	XXX	988,500	1,000,000	986,470	986,522		96		96		986,618		1,882	1,882	38,363	09/15/2052	1.F
43730N-AE-6	HPA 2022-1 C		05/18/2023	MBS PAYDOWN	XXX	4,784	4,784	4,680	4,750		34		34		4,784				89	04/17/2039	1.G
43730X-AB-0	HPA 2021-3 B		06/20/2023	MBS PAYDOWN	XXX	200,948	200,948	200,939	200,628		320		320		200,948				2,272	01/17/2041	1.D
43730X-AC-8	HPA 2021-3 C		06/20/2023	MBS PAYDOWN	XXX	58,537	58,537	58,535	58,439		99		99		58,537				699	01/17/2041	1.G
43732V-AC-0	HPA 2021-2 C		06/20/2023	MBS PAYDOWN	XXX	6,956	6,956	6,087			52		52		6,956				36	12/17/2026	1.G
444859-BP-6	HUMANA INC		05/08/2023	TD SECURITIES LLC	XXX	395,804	400,000	399,732	399,921		48		48		399,969		(4,165)	(4,165)	2,001	08/03/2023	2.B FE
446150-BA-1	THE HUNTINGTON NATIONAL BANK		05/19/2023	VARIOUS	XXX	9,054,160	10,000,000	10,000,000	10,000,000						10,000,000		(945,840)	(945,840)	241,551	05/17/2033	2.A FE
44988W-AA-1	IP LENDING II LLC		05/08/2023	SINKING FUND REDEMPTION	XXX	9,150,000	9,150,000	9,150,000	9,150,000						9,150,000				133,590	08/25/2025	1.G FE
45203L-CX-9	ILSMFH 3.07 06/01/36		06/27/2023	VARIOUS	XXX	23,665	23,665	23,665	23,665						23,665				385	06/26/2036	1.A FE
45276K-AA-5	IMPRL 2022-NQM3 A1		06/01/2023	MBS PAYDOWN	XXX	69,704	69,704	69,703	69,704						69,704				1,353	05/25/2067	1.A FE
456606-AF-9	INDYMAC HOME EQUITY MORTGAGE SER SPMD 20		06/01/2023	MBS PAYDOWN	XXX	31,657	31,657	21,971	12,452	9,405	113		9,518		21,971		9,686	9,686	913	02/25/2030	6.
45660L-A2-5	RAST 2005-A11 1A5		05/01/2023	MBS PAYDOWN	XXX	3,760	3,760	3,445	3,753		6		6		3,760				77	10/25/2035	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
45660L-QW-2	INDX 2005-AR13 1A1		06/26/2023	PRIOR YEAR INCOME	XXX														1,692	08/25/2035	
45669W-AC-0	INDX 2007-FLX5 2A1		06/25/2023	MBS PAYDOWN	XXX	258,062	258,062	220,936	259,164		(1,102)		(1,102)		258,062				3,072	08/25/2037	1.A FM
45866F-AU-8	INTERCONTINENTAL EXCHANGE INC		06/23/2023	VARIOUS	XXX	9,838,000	10,000,000	9,973,500	9,975,831		1,908		1,908		9,977,740		(139,740)	(139,740)	280,000	09/15/2027	1.G
46590U-AA-0	HENDR 2018-2A A		06/15/2023	VARIOUS	XXX	4,411,301	4,837,045	4,834,269	4,837,164		663	385,780	(385,117)		4,452,047		(40,746)	(40,746)	61,469	10/15/2075	1.A FE
46590U-AB-8	HENDR 2018-2A B		06/15/2023	MBS PAYDOWN	XXX	60,883	60,883	63,715	60,908		(25)		(25)		60,883				1,220	10/15/2077	2.B FE
465976-AB-4	JPMMT 2022-LTV1 A2		06/25/2023	MBS PAYDOWN	XXX	15,867	15,867	15,535	15,820		47		47		15,867				208	07/25/2052	1.D FE
46616P-AA-1	HENDR 2011-1A A		06/15/2023	MBS PAYDOWN	XXX	358,800	358,800	362,200	358,398		402		402		358,800				7,058	10/15/2056	1.A
46616P-AB-9	HENDR 2011-1A B		06/15/2023	MBS PAYDOWN	XXX	52,304	52,304	52,288	52,211		93		93		52,304				1,639	10/15/2058	1.G FE
46616Q-AA-9	HENDR 2011-2A A		06/15/2023	MBS PAYDOWN	XXX	203,612	203,612	208,148	203,454		158		158		203,612				3,939	09/15/2056	1.A FE
46616V-AA-8	HENDR 2012-1A A		06/15/2023	MBS PAYDOWN	XXX	230,050	230,050	235,920	211,569		124		124		230,050				3,853	02/15/2065	1.A
46616V-AB-6	HENDR 2012-1A B		06/15/2023	MBS PAYDOWN	XXX	10,929	10,929	10,926	10,900		29		29		10,929				322	02/15/2067	2.B FE
46617A-AA-3	HENDR-2012-3A A		06/15/2023	VARIOUS	XXX	211,735	211,735	210,019	211,309		426		426		211,735				3,030	09/15/2065	1.A FE
46617F-AA-2	HENDR 2013-1A A		06/15/2023	MBS PAYDOWN	XXX	38,537	38,537	38,510	38,465		72		72		38,537				541	03/15/2067	1.A FE
46617J-AA-4	HENDR 2013-2A A		06/15/2023	MBS PAYDOWN	XXX	248,917	248,917	248,858	248,374		542		542		248,917				4,283	03/15/2062	1.A FE
46617L-AA-9	HENDR 2013-3A A		06/15/2023	MBS PAYDOWN	XXX	95,912	95,912	98,733	95,987		(75)		(75)		95,912				1,630	01/17/2073	1.A FE
46617T-AA-2	HENDR 2014-1A A		06/15/2023	VARIOUS	XXX	1,141,989	1,228,969	1,228,286	1,220,289		448	75,616	(75,168)		1,154,532		(12,544)	(12,544)	15,931	03/15/2063	1.A FE
46617T-AB-0	HENDR 2014-1A B		06/15/2023	MBS PAYDOWN	XXX	16,253	16,253	16,240	16,221		32		32		16,253				327	03/15/2065	2.A FE
46618A-AA-2	HENDR 2014-2A A		06/15/2023	MBS PAYDOWN	XXX	133,280	133,280	132,866	133,078		202		202		133,280				1,906	01/15/2073	1.A FE
46618A-AB-0	HENDR 2014-2A B		06/15/2023	MBS PAYDOWN	XXX	36,625	36,625	36,608	36,561		64		64		36,625				650	01/15/2075	2.C FE
46618H-AA-7	HENDR 2014-3A A		06/15/2023	MBS PAYDOWN	XXX	58,754	58,754	56,882	58,602		152		152		58,754				881	06/15/2077	1.A FE
46618H-AB-5	HENDR 2014-3A B		06/15/2023	MBS PAYDOWN	XXX	21,327	21,327	21,322	21,291		36		36		21,327				402	06/15/2079	2.C FE
46618L-AA-8	HENDR 2015-1A A		06/15/2023	MBS PAYDOWN	XXX	3,088	3,088	2,880	3,075		13		13		3,088				41	09/15/2072	1.A FE
46618L-AB-6	HENDR 2015-1A B		06/15/2023	MBS PAYDOWN	XXX	58,996	58,996	58,945	58,896		100		100		58,996				1,013	09/15/2074	2.B FE
46619R-AA-4	HENDR 2015-2A A		06/15/2023	VARIOUS	XXX	4,916,801	5,450,020	5,445,737	5,447,603		382	465,458	(465,076)		4,982,527		(65,727)	(65,727)	65,966	03/15/2058	1.A FE
46619R-AB-2	HENDR 2015-2A B		06/15/2023	MBS PAYDOWN	XXX	101,003	101,003	101,002	100,814		189		189		101,003				2,039	03/15/2060	2.B FE
46619X-AA-1	HENDR 2015-3A A		06/15/2023	VARIOUS	XXX	1,759,567	1,956,960	1,955,167	1,955,744		187	179,294	(179,107)		1,776,636		(17,070)	(17,070)	25,070	03/15/2070	1.A FE
46619X-AB-9	HENDR 2015-3A B		06/15/2023	MBS PAYDOWN	XXX	53,644	53,644	53,632	53,525		119		119		53,644				1,260	03/15/2072	2.C FE
46620J-AA-9	HENDR 2017-1A A		06/15/2023	MBS PAYDOWN	XXX	67,273	67,273	67,221	67,172		101		101		67,273				1,134	08/15/2062	1.A FE
46620J-AB-7	HENDR 2017-1A B		06/15/2023	MBS PAYDOWN	XXX	31,724	31,724	32,845	31,929		(204)		(204)		31,724				727	08/15/2062	2.B FE
46620V-AA-2	HENDR 2017-2A A		06/15/2023	MBS PAYDOWN	XXX	202,145	202,145	201,852	201,866		279		279		202,145				3,030	09/15/2072	1.A FE
46620V-AB-0	HENDR 2017-2A B		06/15/2023	VARIOUS	XXX	62,709	62,709	62,676	62,578		132		132		62,709				1,438	09/17/2074	2.C FE
466247-WS-8	JPMMT 2005-A7 2A5		06/28/2023	VARIOUS	XXX	689,931	760,245	701,326	714,721		2,299		2,299		717,019		(27,088)	(27,088)	18,365	10/25/2035	1.A FM
46627M-DD-6	JPALT 2006-A1 4A4		06/26/2023	MBS PAYDOWN	XXX	186,970	186,970	140,978	183,966		3,004		3,004		186,970				2,645	03/25/2036	1.B
46627M-FU-6	JPMALT 06-S1A		06/01/2023	MBS PAYDOWN	XXX	130,072	130,072	117,500	129,409		664		664		130,072				2,249	03/25/2036	1.B
46629C-AB-3	JPMMT 2006-A5 2A1		06/01/2023	MBS PAYDOWN	XXX	10,033	10,033	9,346	10,014		19		19		10,033				173	08/25/2036	3.B
46629C-AK-3	JPMMT 2006-A5 3A4		06/01/2023	MBS PAYDOWN	XXX	2,510	2,510	2,385	2,506		4		4		2,510				42	08/25/2036	3.B
46629Q-AE-6	JPMAC 2006-CH2 AF4		06/30/2023	VARIOUS	XXX	1,665,598	2,744,105	2,092,380	2,149,380		23,466		23,466		2,172,845		(507,247)	(507,247)	54,697	10/25/2036	3.B FM
466313-AM-5	JABIL INC		04/25/2023	VARIOUS	XXX	7,749,230	7,916,000	7,882,911	7,886,761		1,970		1,970		7,888,730		(139,501)	(139,501)	151,394	05/15/2027	2.C FE
46631J-AL-2	JPMMT 2007-A4 3A1		06/01/2023	MBS PAYDOWN	XXX	3,484	3,484	3,136	3,473		11		11		3,484				46	06/25/2037	1.B
46640M-AC-4	JPMMT 2013-3 A3		06/01/2023	MBS PAYDOWN	XXX	3,459	3,459	3,437	3,457		2		2		3,459				48	07/25/2043	1.A FM
46650X-AA-1	HENDR 2019-1A A		06/15/2023	MBS PAYDOWN	XXX	2,723	2,723	2,627	2,715		7		7		2,723				42	08/15/2071	1.A FE
46651N-AA-2	JOLAR 2019-1 A		06/15/2023	MBS PAYDOWN	XXX	1,735,092	1,735,092	1,724,741	1,732,101		2,991		2,991		1,735,092				28,519	04/15/2044	2.A FE
46651T-AA-9	HENDR 2018-1A A		06/15/2023	MBS PAYDOWN	XXX	19,437	19,437	22,275	19,517		(80)		(80)		19,437				289	10/15/2072	1.A FE
46651T-AB-7	HENDR 2018-1A B		06/15/2023	MBS PAYDOWN	XXX	4,659	4,659	5,531	4,683		(24)		(24)		4,659				87	10/15/2074	2.B FE
46654W-BS-9	JPMMT 2022-1 A15		06/01/2023	MBS PAYDOWN	XXX	807,798	807,798	776,244	807,016		782		782		807,798				8,046	07/25/2052	1.B FE
46655G-AC-9	JPMMT 2022-4 A2A		06/01/2023	MBS PAYDOWN	XXX	204,680	204,680	185,363	204,108		571		571		204,680				2,440	10/25/2052	1.A FE
46655K-AD-8	JPMMT 2022-6 A3		06/01/2023	MBS PAYDOWN	XXX	297,827	297,827	269,719	297,089		738		738		297,827				3,809	11/25/2052	1.A FE
46655N-AB-6	JPMMT 2022-7 1A2		06/01/2023	MBS PAYDOWN	XXX	194,119	194,119	172,190	193,682		437		437		194,119				2,477	12/25/2052	1.A
46655V-BU-5	JPMMT 22-8-A17		06/01/2023	MBS PAYDOWN	XXX	38,479	38,479	37,048	38,429		51		51		38,479				731	01/25/2053	1.C
46665R-AA-7	JGW 2020-D		06/15/2023	VARIOUS	XXX	352,237	352,237	352,237	352,237						352,237				4,572	01/01/2064	1.F FE
46817M-AS-6	JACKSON FINANCIAL INC		04/04/2023	WELLS FARGO	XXX	1,000,300	1,000,000	999,850	999,856		3		3		999,860		440	440	18,585	06/08/2032	2.B FE
470170-AD-3	NCBJ 2016-1 A		04/11/2023	MBS PAYDOWN	XXX	930,924	930,924	930,924	930,924						930,924				26,182	01/05/2027	2.C FE
47047M-AQ-0	JTWN 2013-2A BR		05/02/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				394,755	04/22/2030	1.E FE
475795-AE-0	JELD-WEN INC		04/21/2023	BANK OF AMERICA	XXX	756,563	750,000	750,000	750,000						750,000		6,563	6,563	20,833	05/15/2025	3.B FE
477164-AA-5	JETBLUE AIRWAYS CORPORATION		05/15/2023	SINKING FUND REDEMPTION	XXX	466,566	466,566	474,255	466,771		(205)		(205)		466,566				9,331	11/15/2032	1.F FE
485170-AQ-7	KANSAS CITY SOUTHERN		06/30/2023	EXCHANGED	XXX	2,645,054	3,000,000	3,548,880	3,528,515		(9,322)		(9,322)		3,519,194		(874,140)	(874,140)	113,233	05/15/2043	2.B FE
485170-BE-3	KANSAS CITY SOUTHERN		04/19/2023	DIRECT	XXX	6,921,900	9,000,000	6,969,870	6,988,922		10,456		10,456		6,999,377		(77,477)	(77,477)	147,000	05/01/2050	2.A FE
487312-AA-8	KEENAN FORT DETRICK ENERGY		05/15/2023	VARIOUS	XXX	22,519	22,519	22,298	22,461		58		58		22,519				16,850	05/15/2033	1.F FE
487312-AB-6	KEENAN FORT DETRICK ENERGY		05/15/2023	SINKING FUND REDEMPTION	XXX	254,858	254,858	254,858	254,858						254,858				9,876	05/15/2033	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
49271V-AK-6	KEURIG DR PEPPER INC		05/17/2023	JPMORGAN SECURITIES INC	XXX	3,016,640	4,000,000	2,898,440	2,902,834		6,413		6,413		2,909,247		107,393	107,393	83,600	05/01/2050	2.B FE
49271V-AR-1	KEURIG DR PEPPER INC		05/17/2023	JPMORGAN SECURITIES INC	XXX	9,266,840	11,000,000	9,044,090	9,050,617		9,908		9,908		9,060,524		206,316	206,316	294,250	04/15/2052	2.B FE
49326E-EN-9	KEYCORP		05/19/2023	VARIOUS	XXX	4,896,474	6,000,000	6,000,000	6,000,000						6,000,000		(1,103,526)	(1,103,526)	132,595	06/01/2033	2.A FE
49327V-2C-7	KEYBANK NA		05/09/2023	MORGAN STANLEY	XXX	3,862,500	5,000,000	4,987,500	4,987,888		363		363		4,988,251		(1,125,751)	(1,125,751)	185,792	08/08/2032	2.A FE
49338C-AC-7	KEYSPAN GAS EAST CORPORATION		05/17/2023	JPMORGAN SECURITIES INC	XXX	11,584,151	17,011,000	11,342,852	11,360,993		28,515		28,515		11,389,508		194,643	194,643	510,040	01/18/2052	2.A FE
496444-AA-8	KINMFH 3.65 1/1/2037		06/26/2023	MBS PAYDOWN	XXX	13,789	13,789	13,924	13,791		(2)		(2)		13,789				212	01/01/2037	1.B FE
50209L-AA-5	LMRK 2018-1A C		05/16/2023	VARIOUS	XXX	21,420,679	21,420,679	21,423,765	21,435,201		(14,522)		(14,522)		21,420,679				354,368	06/15/2048	1.G FE
50209L-AB-3	LMRK 2018-1A D		05/16/2023	VARIOUS	XXX	2,373,850	2,373,850	2,373,653	2,378,714		(4,865)		(4,865)		2,373,850				46,779	06/15/2048	2.C FE
50209L-AC-1	LMRK 2018-1A F		05/31/2023	MBS PAYDOWN	XXX	3,520,434	3,520,434	3,519,467	3,526,021		(5,588)		(5,588)		3,520,434				86,796	06/15/2048	3.C FE
521865-AZ-8	LEAR CORPORATION		05/08/2023	SUMRIDGE PARNTERS, LLC	XXX	459,802	530,000	641,009	637,337		(859)		(859)		636,479		(176,677)	(176,677)	13,526	05/15/2049	2.B FE
525221-EM-5	LXS 2005-7N 1A1A		06/25/2023	MBS PAYDOWN	XXX	72,422	72,422	64,757	71,945		477		477		72,422				1,098	12/25/2035	1.A FM
52522C-AG-8	LXS 2006-14N 3A2		06/25/2023	MBS PAYDOWN	XXX	11,229	11,229	8,634	11,111		118		118		11,229				212	08/25/2036	1.A
53079E-BE-3	LIBERTY MUTUAL GROUP INC		06/15/2023	PRIOR YEAR INCOME	XXX														19,125	06/15/2023	2.B FE
53946J-AC-8	LNCR 2019-CRE2 AS		05/15/2023	MBS PAYDOWN	XXX	6,746,710	6,746,710	5,950,304	6,674,354		72,357		72,357		6,746,710				172,959	05/15/2036	1.A FE
540424-AP-3	LOEWS CORPORATION		05/10/2023	JANE	XXX	1,064,210	1,000,000	878,210	918,058		1,605		1,605		919,663		144,547	144,547	46,833	02/01/2035	1.G
548661-EB-9	LOWES COMPANIES INC		05/17/2023	JPMORGAN SECURITIES INC	XXX	3,406,950	5,000,000	3,362,800	3,368,388		8,848		8,848		3,377,235		29,715	29,715	110,833	04/01/2051	2.A FE
550786-AS-6	LVII 2009-3 B4B		06/28/2023	MBS PAYDOWN	XXX	702,381	702,381	424,749	690,015		12,367		12,367		702,381				17,255	10/27/2037	1.A FM
550786-BE-6	LVII 2009-3 7X		05/31/2023	PRIOR YEAR INCOME	XXX														96,239	10/27/2037	
55283L-AA-3	MAPSL 2019-1A A		06/15/2023	MBS PAYDOWN	XXX	958,266	958,266	957,233	956,571		1,695		1,695		958,266				17,202	03/15/2044	2.C
55283Y-AA-5	MACON 2021-1 A		06/05/2023	MBS PAYDOWN	XXX	157,808	157,808	157,804	157,754		54		54		157,808				1,727	11/05/2035	1.F FE
55336V-AA-8	MPLX LP		06/28/2023	FREE TRANSFER	XXX	1,940,807	2,000,000	1,976,480	1,993,995		1,344		1,344		1,995,339		(54,532)	(54,532)	69,556	02/15/2025	2.B FE
55336V-AR-1	MPLX LP 4% 15 MAR 28		06/28/2023	FREE TRANSFER	XXX	1,885,857	2,000,000	1,880,781			6,037		6,037		1,886,818		(961)	(961)	22,889	03/15/2028	2.B FE
55446M-AA-5	MAACH 2019-1 A		06/15/2023	MBS PAYDOWN	XXX	731,129	731,129	731,123	730,193		936		936		731,129				11,884	10/15/2039	2.A FE
55616*-AA-8	CTL - MACYS (MOONACHIE NJ)		06/15/2023	SINKING FUND REDEMPTION	XXX	42,644	42,644	42,644	42,644						42,644				1,032	03/15/2037	3.A
55903V-AJ-2	MAGALLANES INC		06/30/2023	EXCHANGED	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				140,764	03/15/2029	2.C FE
55903V-BB-8	WARNERMEDIA HOLDINGS INC		05/03/2023	DIRECT	XXX	929,200	1,000,000	1,000,000							1,000,000		(70,800)	(70,800)	4,730	03/15/2029	2.C FE
56564R-AA-8	MAPSL 2018-1A A		06/15/2023	MBS PAYDOWN	XXX	948,110	948,110	946,234	946,505		1,605		1,605		948,110				15,658	05/15/2043	2.A FE
56576Q-AQ-1	MCLO 2013-5A A2R		05/23/2023	MBS PAYDOWN	XXX	845,129	845,129	837,655	834,938		10,191		10,191		845,129				26,678	11/21/2027	1.B FE
570535-AX-2	MARKEL CORPORATION		05/17/2023	JPMORGAN SECURITIES INC	XXX	2,028,120	3,000,000	1,852,500	1,855,103		5,282		5,282		1,860,385		167,735	167,735	55,200	05/07/2052	2.B FE
57586N-3F-6	MASHSG 3.875 01/01/39		06/26/2023	MBS PAYDOWN	XXX	27,099	27,099	27,099	27,099						27,099				439	01/26/2039	1.B FE
58013M-FT-6	MCDONALDS CORPORATION		06/26/2023	VARIOUS	XXX	11,206,400	11,500,000	11,172,930	11,174,169		1,831		1,831		11,176,000		30,400	30,400	433,601	09/09/2052	2.A FE
585494-AA-5	MELLO 2021-MTG2 A1		06/01/2023	MBS PAYDOWN	XXX	67,708	67,708	56,706	67,385		323		323		67,708				767	06/25/2051	1.A
585495-AA-2	MELLO 2021-MTG1 A1		06/01/2023	MBS PAYDOWN	XXX	44,844	44,844	38,068	44,662		182		182		44,844				471	04/25/2051	1.A FE
594918-CC-6	MICROSOFT CORPORATION		06/26/2023	MORGAN STANLEY	XXX	7,718,480	11,200,000	7,889,000	7,907,733		31,100		31,100		7,938,833		(220,353)	(220,353)	162,610	06/01/2050	1.A FE
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		06/21/2023	VARIOUS	XXX	3,271,899	3,271,899	3,231,001	3,239,350		6,833		6,833		3,271,899				153,621	06/20/2027	2.C FE
60416T-RR-1	MINNESOTA ST HSG FIN AGY		05/01/2023	SINKING FUND REDEMPTION	XXX	5,000	5,000	5,000	5,000						5,000				19	07/01/2037	1.B FE
60416T-RS-9	MINNESOTA ST HSG FIN AGY		04/04/2023	SINKING FUND REDEMPTION	XXX	1,334	1,334	1,334	1,334						1,334				(17)	07/01/2041	1.B FE
61747Y-DU-6	MORGAN STANLEY		05/22/2023	MATURITY	XXX	2,000,000	2,000,000	1,998,860	1,999,946		54		54		2,000,000				41,000	05/22/2023	2.A FE
61748J-AE-7	MSM 2006-9AR A5		06/25/2023	MBS PAYDOWN	XXX	30,099	30,099	16,047	20,719	8,862	519		9,381		30,099				82	08/25/2036	6.
61752R-AJ-1	MSM 2007-3XS 2A3S		06/30/2023	VARIOUS	XXX	1,333,051	3,383,610	1,315,109	1,315,109						1,315,109		17,942	17,942	39,163	01/25/2047	3.B FM
61758V-AR-8	MSRR 2010-R2 2C		06/28/2023	MBS PAYDOWN	XXX	1,440,085	2,221,799	1,698,287	1,704,078		(263,993)		(263,993)		1,440,085				55,666	05/26/2036	1.B FM
61762F-AU-0	MSRR 2013-R4 4B2		06/26/2023	MBS PAYDOWN	XXX	37,334	37,334	32,137	37,067		267		267		37,334				407	01/01/2037	1.B
61762M-BW-0	MSBAM 2013-C10 A4		06/30/2023	VARIOUS	XXX	29,500,000	29,500,000	30,064,780	29,524,064		(24,064)		(24,064)		29,500,000				541,208	07/15/2046	1.A FM
61764P-BA-9	MSBAM 2014-C19 LNC1		06/01/2023	MBS PAYDOWN	XXX	4,718	4,718	4,743	4,720		(2)		(2)		4,718				78	12/15/2046	1.A FM
61764W-AD-9	MSRR 2015-R1 2B		06/28/2023	VARIOUS	XXX	829,929	966,807	742,025	763,129		14,322		14,322		777,451		52,478	52,478	20,437	11/20/2036	1.A FM
62927#-AT-3	NFL VENTURES LP		04/24/2023	SINKING FUND REDEMPTION	XXX	309,169	309,169	309,169	309,169						309,169				5,221	04/15/2045	1.E FE
62946A-AC-8	NPRL 2017-1A A1		06/20/2023	VARIOUS	XXX	145,386	145,386	145,417	145,342		44		44		145,386				2,213	10/21/2047	1.G FE
629682-AA-3	NADG 2019-1 A		06/28/2023	MBS PAYDOWN	XXX	23,125	23,125	23,125	23,125						23,125				325	12/28/2049	1.F FE
63172D-AA-9	CFOZ 2019-1 A		05/15/2023	MBS PAYDOWN	XXX	452,871	452,871	452,961	452,884		(12)		(12)		452,871				9,012	08/15/2034	1.F FE
63681#-AA-8	CTL - NAT LOGISITICS PT FUNDED		06/14/2023	SINKING FUND REDEMPTION	XXX	152,756	152,756	152,756	152,756						152,756				2,468	10/10/2042	1.D FE
63943B-AB-9	NAVTR 2021-1 B		06/15/2023	MBS PAYDOWN	XXX	82,143	82,143	82,117	82,024		119		119		82,143				1,222	11/15/2046	2.B
64128X-AG-5	NEUBERGER BERMAN GRP/FIN		06/26/2023	VARIOUS	XXX	8,921,870	9,414,000	9,332,719	9,370,998		1,280	316,386	(315,106)		9,055,891		(134,022)	(134,022)	323,870	03/15/2027	2.B FE
644188-BH-6	NEW ENGLAND POWER CO		05/17/2023	JPMORGAN SECURITIES INC	XXX	4,172,200	4,000,000	4,000,000	4,000,000						4,000,000		172,200	172,200	114,763	11/25/2052	1.G FE
64829G-AJ-8	NRZT 2016-2A B1		06/01/2023	MBS PAYDOWN	XXX	96,531	96,531	101,007	96,827		(296)		(296)		96,531				1,780	11/25/2035	1.B FE
64830G-AB-2	NRZT 2018-1A A1A		06/01/2023	MBS PAYDOWN	XXX	24,710	24,710	25,245	24,755		(44)		(44)		24,710				415	12/01/2057	1.A FM
65251P-AY-9	NSLP 2014-1A AR		04/25/2023	MBS PAYDOWN	XXX	6,699,068	6,699,068	6,699,068	6,699,068						6,699,068				202,038	04/25/2031	1.A FE
65342R-AE-0	NFP CORP		04/04/2023	VARIOUS	XXX	2,624,221	2,900,000	2,943,500	2,936,763		(956)	320,006	(320,962)		2,615,800		8,421	8,421	90,685	08/15/2028	4.B FE
65539C-BA-3	NMRR 2011-4RA 3A3		06/27/2023	MBS PAYDOWN	XXX	77,609	77,609	62,041	76,664		945		945		77,609				1,100	12/26/2035	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
664175-AA-4	GMH MILITARY HSG NAVY NE		04/15/2023	VARIOUS	XXX	190,553	190,553	199,528	190,602		(49)		(49)		190,553				6,099	10/15/2049	2.A PL
664175-AB-2	GMHMIL 6.448 10/49		04/17/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	160,000	160,000	149,663	151,674		56		56		151,731		8,269	8,269	5,149	10/15/2049	2.A PL
67059T-AE-5	NUSTAR LOGISTICS LP		06/27/2023	MARKETAXESS	XXX	191,376	200,000	212,000	208,589		(960)		(960)		207,629		(16,253)	(16,253)	7,531	04/28/2027	3.C FE
67079B-AE-0	NUTRITION & BIOSCIENCES INC		05/11/2023	EXCHANGED	XXX	1,005,492	1,000,000	1,006,114	1,005,573		(88)		(88)		1,005,485		7	7		11/15/2040	2.C FE
670837-AC-7	OGE ENERGY CORPORATION		05/08/2023	KEYBANC CAPITAL MARKETS	XXX	139,684	140,000	140,000	140,000						140,000		(316)	(316)	448	05/26/2023	2.A FE
670843-AA-9	OBX 2023-NQM2 A1		06/01/2023	MBS PAYDOWN	XXX	495,811	495,811	494,806			21		21		495,811				7,704	03/25/2063	1.A
670855-AB-1	OBX 2023-NQM1 A2		06/01/2023	MBS PAYDOWN	XXX	121,183	121,183	120,571			25		25		121,183				3,206	11/25/2062	1.C
67117D-AB-6	OBX 2022-NQM7 A2		06/25/2023	VARIOUS	XXX	28,308	28,308	28,250	28,162		146		146		28,308				669	08/25/2062	1.C
67117P-AA-1	OBX 2023-NQM3 A1		06/01/2023	MBS PAYDOWN	XXX	150,963	150,963	150,963							150,963				1,294	01/25/2063	1.A
67117P-AB-9	OBX 2023-NQM3 A2		06/01/2023	MBS PAYDOWN	XXX	150,963	150,963	150,909			1		1		150,963				1,411	01/25/2063	1.C
67117Y-AB-0	OBX 2022-NQM8 A2		06/01/2023	MBS PAYDOWN	XXX	626,395	626,395	616,569	625,952		443		443		626,395				16,649	09/25/2062	1.C
67118L-AA-9	OBX 2022-NQM9 A1A		06/01/2023	MBS PAYDOWN	XXX	736,209	736,209	733,477	736,109		100		100		736,209				19,882	09/25/2062	1.A
67118L-AC-5	OBX 2022-NQM9 A2		06/01/2023	MBS PAYDOWN	XXX	60,469	60,469	59,421	60,427		42		42		60,469				1,633	09/25/2062	1.C
677071-AF-9	OHANA 5.675 10/26		04/03/2023	SINKING FUND REDEMPTION	XXX	111,541	111,541	127,191	111,917		(377)		(377)		111,541				3,165	10/01/2026	1.D FE
677071-AK-8	OHANA 5.88 10/51		04/01/2023	SINKING FUND REDEMPTION	XXX	140,898	140,898	138,812	140,889		9		9		140,898				4,142	10/01/2051	1.F FE
677071-AR-3	OHANA 5.658 10/51		04/01/2023	SINKING FUND REDEMPTION	XXX	155,475	155,475	155,475	155,475						155,475				4,398	10/01/2051	1.F FE
677071-AV-4	OHANA 6.15 10/51		04/01/2023	SINKING FUND REDEMPTION	XXX	11,667	11,667	15,589	11,692		(25)		(25)		11,667				359	10/01/2051	1.G FE
677071-AW-2	OHANA MILITARY COMM LLC		04/01/2023	SINKING FUND REDEMPTION	XXX	49,783	49,783	51,740	49,795		(11)		(11)		49,783				1,328	10/01/2051	1.D FE
680223-AL-8	OLD REPUBLIC INTERNATIONAL CORPORA		05/17/2023	JPMORGAN SECURITIES INC	XXX	7,721,120	11,000,000	7,509,340	7,519,760		17,484		17,484		7,537,243		183,877	183,877	185,869	06/11/2051	2.B FE
682337-AA-8	OELF 2019-3A A1		04/04/2023	VARIOUS	XXX	3,337,250	3,500,000	3,500,000	3,500,000			127,873	(127,873)		3,372,128		(34,878)	(34,878)	71,069	07/19/2037	1.A FE
68268N-AM-5	ONEOK PARTNERS LP		06/08/2023	MILLENNIUM ADVISORS, LLC	XXX	259,011	270,000	321,324	318,896		(653)		(653)		318,243		(59,232)	(59,232)	12,416	09/15/2043	2.C FE
684906-HL-7	ORAMFH 3.9 01/01/35		06/28/2023	VARIOUS	XXX	31,828	31,828	31,828	31,828						31,828				568	01/01/2035	1.A
69121P-CH-4	OWNIT 2006-1 AF2		06/01/2023	VARIOUS	XXX	20,784	20,784	11,494	11,494						11,494		9,290	9,290	1,233	10/25/2035	1.B
69144A-AA-7	OXFIN 2020-1A A2		06/15/2023	MBS PAYDOWN	XXX	279,147	279,147	279,147	279,147						279,147				3,644	02/15/2028	1.F FE
693342-AH-0	PCG 2022-B A3		04/05/2023	VARIOUS	XXX	7,011,690	7,000,000	6,999,654	7,128,787		404	9,211	(8,807)		7,119,980		(108,290)	(108,290)	256,873	06/01/2041	1.A FE
693342-AJ-6	PCG 2022-B A4		06/28/2023	CIBC OPPENHEIMER CORP	XXX	6,031,320	6,000,000	5,999,915	6,113,275		1,081		1,081		6,114,355		(83,035)	(83,035)	295,347	12/01/2047	1.A FE
693342-AK-3	PCG 2022-B A5		06/28/2023	CIBC OPPENHEIMER CORP	XXX	3,309,345	3,250,000	3,249,694	3,309,759		566		566		3,310,325		(980)	(980)	156,511	06/01/2052	1.A FE
69336V-AB-7	PGT INNOVATIONS INC		06/27/2023	GOLDMAN SACHS & CO	XXX	2,346,875	2,500,000	2,500,000	2,500,000						2,500,000		(153,125)	(153,125)	81,424	08/01/2029	4.A FE
69377T-AA-4	PRKCM 2022-AFC2 A1		06/01/2023	MBS PAYDOWN	XXX	318,206	318,206	318,200	318,092		114		114		318,206				6,650	08/25/2057	1.A
69448F-AA-9	PACIFIC LIFE INSURANCE COMPANY		04/30/2023	PRIOR YEAR INCOME	XXX														86,000	10/24/2067	1.F FE
69702Q-AA-6	PSTAT 2022-5A A1		04/15/2023	MBS PAYDOWN	XXX	1,041,531	1,041,531	1,031,116	1,039,026		2,505		2,505		1,041,531				36,785	07/15/2035	1.A
71839#-AA-2	PHILLIES FUNDING LP		04/10/2023	SINKING FUND REDEMPTION	XXX	286,260	286,260	286,260	286,260						286,260				8,888	07/10/2030	2.A PL
718546-AV-6	PHILLIPS 66		04/25/2023	JEFFERIES & COMPANY INC	XXX	2,947,260	3,000,000	2,998,380	2,999,226		106		106		2,999,331		(52,071)	(52,071)	63,525	04/09/2025	2.A FE
72650T-AA-6	PLAINS END FINANCING LLC		04/15/2023	SINKING FUND REDEMPTION	XXX	76,931	76,931	76,931	76,931						76,931				2,312	04/15/2028	3.A FE
73102Q-AA-4	POLAR TANKERS INC		05/10/2023	VARIOUS	XXX	10,098,729	9,683,401	9,660,157	9,671,988		391		391		9,672,379		426,350	426,350	267,914	05/10/2037	1.F FE
740816-AG-8	HARVRD 6.5 1/15/2039		06/27/2023	STIFEL NICOLAUS	XXX	2,359,720	2,000,000	1,992,700	1,994,395		100		100		1,994,495		365,225	365,225	124,222	01/15/2039	1.A FE
74166M-AF-3	PRIME SEC SRVC BRW/FINANCE		06/27/2023	CITIGROUP GLOBAL MARKETS	XXX	2,640,000	3,000,000	2,882,000	2,902,996		9,432		9,432		2,912,428		(272,428)	(272,428)	54,563	08/31/2027	3.C
74251V-AL-6	PRINCIPAL FINANCIAL GROUP INC		04/07/2023	VARIOUS	XXX	36,950,000	36,950,000	36,925,313	36,926,234		(20)		(20)		36,926,214		23,786	23,786	1,142,430	05/15/2055	2.B FE
744320-AM-4	PRUDENTIAL FINANCIAL INC		06/15/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000,000	5,000,000	4,999,700	4,999,700						4,999,700		300	300	140,625	06/15/2043	2.B FE
749228-AJ-1	RALI 2006-QS4 A9		06/01/2023	MBS PAYDOWN	XXX	48,220	48,220	39,457	48,077		144		144		48,220				961	04/25/2036	2.B
74927X-AE-2	RBSGC 2007-B 1A5		06/01/2023	MBS PAYDOWN	XXX	9,927	9,927	5,650	5,650						5,650		4,277	4,277	198	01/25/2037	5.B
74928D-AZ-8	RBSSP 2009-1 9A2		06/27/2023	MBS PAYDOWN	XXX	10,722	10,722	9,201	10,641		81		81		10,722				244	08/25/2037	1.B
74928D-BH-7	RBSSP 2009-1 9A4		06/27/2023	MBS PAYDOWN	XXX	6,791	6,791	6,240	6,739		52		52		6,791				155	08/26/2037	1.B
74938F-AW-8	RCKT 2022-1 A21		06/01/2023	MBS PAYDOWN	XXX	741,670	741,670	721,158	741,050		619		619		741,670				7,548	01/25/2052	1.A FE
74958W-AB-2	RFMSI 2007-SA1 2A1		06/01/2023	MBS PAYDOWN	XXX	2,125	2,125	1,688	2,105		20		20		2,125				35	02/25/2037	3.B
74958X-AB-0	RFMSI 2007-SA2 2A1		04/01/2023	MBS PAYDOWN	XXX	1,408	1,408	1,184	1,401		8		8		1,408				19	04/25/2037	1.B
75114T-AJ-0	RALI 2006-QS5 A9		06/01/2023	MBS PAYDOWN	XXX	15,701	15,701	13,110	15,654		47		47		15,701				309	05/25/2036	1.B
75410R-AS-5	RATE 2022-J1 A17		06/01/2023	MBS PAYDOWN	XXX	343,049	343,049	328,737	342,720		329		329		343,049				3,486	01/25/2052	1.B
75410R-AU-0	RATE 2022-J1 A19		06/01/2023	MBS PAYDOWN	XXX	68,610	68,610	67,720	68,588		21		21		68,610				837	01/25/2052	1.B FE
75524K-NH-3	CITIZENS BANK NA		05/03/2023	KEYBANC CAPITAL MARKETS	XXX	2,047,942	2,259,000	2,116,593	2,118,195		20,027		20,027		2,138,221		(90,280)	(90,280)	26,402	04/28/2025	2.A FE
75524M-AD-2	RBSSP 2009-7 2A2		06/26/2023	MBS PAYDOWN	XXX	20,114	20,114	14,761	14,828						14,828		5,286	5,286	386	09/26/2035	1.D
75574X-AE-5	RCMT 2019-FL3 B		09/25/2022	MBS PAYDOWN	XXX	4,035,201	4,035,201	4,023,426	4,027,130		(480)		(480)		4,026,651		8,551	8,551	129,676	03/25/2034	1.A FE
759950-GX-0	RAMC 2006-1 AF5		06/30/2023	VARIOUS	XXX	779,123	1,505,051	1,068,586	1,116,454		(337,331)		(337,331)		779,123				53,353	05/25/2036	5.B FM
76009N-AL-4	RENT-A-CENTER INC		06/29/2023	VARIOUS	XXX	3,487,100	3,925,000	3,952,563	3,933,296		(4,194)		(4,194)		3,929,103		(442,003)	(442,003)	219,603	02/15/2029	4.B
761118-MC-9	RALI 2005-QS16 A3		06/01/2023	MBS PAYDOWN	XXX	40,499	40,499	35,462	40,389		110		110		40,499				891	11/25/2035	1.B
76113N-AC-7	RAST 2006-A7CB 1A3		06/01/2023	MBS PAYDOWN	XXX	7,450	7,450	7,059	7,437		13		13		7,450				194	07/25/2036	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
761713-AZ-9	REYNOLDS AMERICAN INC		06/08/2023	JANE	XXX	490,563	520,000	621,676	619,114		(1,287)		(1,287)		617,827		(127,264)	(127,264)	23,719	09/15/2043	2.B FE
76174L-AA-1	REYNOLDS GRP ISS/REYNOLD		06/27/2023	MORGAN STANLEY	XXX	1,468,500	1,650,000	1,608,750	1,615,813		3,204		3,204		1,619,017		(150,517)	(150,517)	46,567	10/15/2027	4.A
78355H-KU-2	RYDER SYSTEM INC		04/25/2023	MORGAN STANLEY	XXX	1,224,925	1,250,000	1,249,613	1,249,622		25		25		1,249,647		(24,722)	(24,722)	19,708	06/15/2027	2.A FE
78432B-AB-5	SGR 2019-3 A2		06/01/2023	MBS PAYDOWN	XXX	175,742	175,742	175,740	175,832		(89)		(89)		175,742				2,301	09/25/2059	1.A FM
78449A-AA-0	SLAM 2021-1A A		06/15/2023	MBS PAYDOWN	XXX	46,800	46,800	39,989	46,243		557		557		46,800				475	06/15/2046	1.F
78449A-AC-6	SLAM 2021-1A B		06/15/2023	MBS PAYDOWN	XXX	69,420	69,420	69,796	69,400		20		20		69,420				990	06/15/2046	2.B FE
78487J-AA-4	SVC 2023-1A A		06/20/2023	MBS PAYDOWN	XXX	13,750	13,750	13,289			58		58		13,750				197	02/20/2053	1.A
78487J-AB-2	SVC 2023-1A B		06/20/2023	MBS PAYDOWN	XXX	18,125	18,125	16,986			103		103		18,125				279	02/20/2053	1.C
78520E-AA-4	SDCP 2020-1 A2		04/04/2023	VARIOUS	XXX	4,803,711	5,000,000	4,965,053	4,982,470		719	208,280	(207,561)		4,774,910		28,801	28,801	58,768	03/20/2045	1.E FE
78573N-AF-9	SABRE GLBL INC		04/04/2023	VARIOUS	XXX	8,581,000	9,600,000	9,601,188	9,600,799		(76)	1,023,172	(1,023,248)		8,577,552		3,448	3,448	421,645	09/01/2025	4.C FE
80306A-AA-8	SAPA 2018-1A A		06/15/2023	MBS PAYDOWN	XXX	736,068	736,068	732,643	736,062		6		6		736,068				13,825	03/15/2040	3.B FE
80307A-AA-7	SAPA 2020-1A A		06/01/2023	MBS PAYDOWN	XXX	644,209	644,209	639,698	643,976		232		232		644,209				8,306	03/15/2040	2.A FE
81744Y-AA-4	SMET 13-4		06/25/2023	MBS PAYDOWN	XXX	8,683	8,683	7,767	8,541		142		142		8,683				90	04/25/2043	1.A FM
81745B-AB-1	SEMT 13-6		06/01/2023	MBS PAYDOWN	XXX	5,245	5,245	5,065	5,223		22		22		5,245				66	05/25/2043	1.A FM
81745C-AA-1	SEMT 2013-7 A1		06/01/2023	MBS PAYDOWN	XXX	27,707	27,707	27,356	27,669		38		38		27,707				303	06/25/2043	1.A FM
81745M-AA-9	SEMT 13-2		06/01/2023	MBS PAYDOWN	XXX	3,605	3,605	3,138	3,538		67		67		3,605				31	02/25/2043	1.A FM
81746P-CC-5	SEMT 2016-1 B2		06/01/2023	MBS PAYDOWN	XXX	46,962	46,962	45,109	46,925		37		37		46,962				710	06/25/2046	1.A
81746P-CD-3	SEMT 2016-1 B3		06/01/2023	MBS PAYDOWN	XXX	51,403	51,403	42,934	51,233		170		170		51,403				777	06/25/2046	1.A
81746R-CC-1	SEMT 2016-2 B2		06/01/2023	MBS PAYDOWN	XXX	50,940	50,940	48,915	50,904		36		36		50,940				730	08/25/2046	1.A
81746R-CD-9	SEMT 2016-2 B3		06/01/2023	MBS PAYDOWN	XXX	55,579	55,579	47,168	55,429		150		150		55,579				797	08/25/2046	1.A
81761T-AA-3	SERV 2020-1 A21		05/01/2023	MBS PAYDOWN	XXX	513,762	513,762	513,762	513,762						513,762				7,298	01/30/2051	2.C FE
81761T-AC-9	SERV 2020-1 A2II		05/01/2023	MBS PAYDOWN	XXX	1,152,969	1,152,969	1,152,983	1,152,970		(1)		(1)		1,152,969				19,237	01/30/2051	2.C FE
817743-AA-5	SPRO 2019-1A A2		04/25/2023	MBS PAYDOWN	XXX	52,938	52,938	50,807	52,715		222		222		52,938				1,026	10/25/2049	2.C
817743-AE-7	SPRO 2021-1A A2		04/25/2023	MBS PAYDOWN	XXX	10,625	10,625	9,899	10,571		54		54		10,625				127	04/25/2051	2.C
817743-AG-2	SPRO 2022-1A A2		04/25/2023	MBS PAYDOWN	XXX	237,875	237,875	237,875	237,875						237,875				3,719	01/25/2052	2.C FE
83068@-AB-9	THE SKIN CENTER DD T/L B 1L (NOTE) 12/21		06/30/2023	SINKING FUND REDEMPTION	XXX	1,500	1,500	1,500							1,500				42	12/29/2026	2.C PL
830867-AA-5	DELTA AIR LINES INC / SKYMILES		06/28/2023	VARIOUS	XXX	4,680,609	4,706,000	4,706,000	4,706,000						4,706,000		(25,391)	(25,391)	238,959	10/20/2025	2.B FE
83088M-AJ-1	SKYWORKS SOLUTIONS INC		06/01/2023	MATURITY	XXX	200,000	200,000	199,940	199,987		13		13		200,000				900	06/01/2023	2.C FE
83438L-AB-7	SOLRR 2021-1 B		06/15/2023	MBS PAYDOWN	XXX	81,668	81,668	81,667	81,563		105		105		81,668				1,168	10/15/2046	2.B FE
83546D-AG-3	SONIC 2020-1A A21		06/20/2023	MBS PAYDOWN	XXX	2,500	2,500	2,170	2,489		11		11		2,500				40	01/20/2050	2.B
83546D-AJ-7	SONIC 2020-1A A2II		06/20/2023	MBS PAYDOWN	XXX	12,588	12,588	11,480	12,294		45		45		12,588				224	01/20/2050	2.B
83546D-AQ-1	SONIC 2021-1A A2II		06/20/2023	MBS PAYDOWN	XXX	106,862	106,862	104,971	106,822		40		40		106,862				1,174	08/20/2051	2.B FE
84858D-AA-6	SPIRIT AIR 2015-1 PTT A		04/12/2023	VARIOUS	XXX	3,007,637	3,220,561	3,220,561	3,220,561			212,613	(212,613)		3,007,948		(311)	(311)	70,370	10/01/2029	2.B FE
85208U-AA-2	SPRTE 2021-1 A		06/15/2023	MBS PAYDOWN	XXX	3,962,355	3,962,355	3,932,296	3,953,423		8,932		8,932		3,962,355				68,457	10/15/2046	1.G FE
85572R-AA-7	STARR 2018-1 A		06/15/2023	MBS PAYDOWN	XXX	26,782	26,782	26,380	26,690		92		92		26,782				482	05/15/2043	2.A
858155-AE-4	STEELCASE INC		06/30/2023	VARIOUS	XXX	3,583,826	4,025,000	3,996,830	4,006,274		1,123		1,123		4,007,397		(423,572)	(423,572)	182,142	01/18/2029	3.C
86190B-AA-2	STR 2021-1A A1		06/20/2023	MBS PAYDOWN	XXX	11,500	11,500	11,496	11,487		13		13		11,500				102	06/20/2051	1.A FE
86190B-AB-0	STR 2021-1 A2		06/20/2023	MBS PAYDOWN	XXX	12,500	12,500	12,494	12,480		20		20		12,500				154	06/20/2051	1.A FE
86190B-AD-6	STR 2021-1A A4		06/20/2023	MBS PAYDOWN	XXX	3,188	3,188	3,228	3,163		24		24		3,188				49	06/20/2051	1.E FE
86212V-AA-2	STR 2016-1A A1		06/20/2023	MBS PAYDOWN	XXX	382,441	382,441	382,238	381,636		805		805		382,441				6,313	10/20/2046	1.E FE
86212V-AB-0	STR 2016-1A A2		06/20/2023	MBS PAYDOWN	XXX	59,047	59,047	59,030	58,912		135		135		59,047				1,063	10/20/2046	1.E FE
86212V-AD-6	STR 2018-1A A1		06/20/2023	MBS PAYDOWN	XXX	10,000	10,000	9,997	9,979		21		21		10,000				165	10/20/2048	1.A FE
86212V-AE-4	STR 2018-1A A2		06/20/2023	MBS PAYDOWN	XXX	65,000	65,000	64,976	64,853		147		147		65,000				1,162	10/20/2048	1.A FE
86212X-AC-4	STR 2019-1A A3		06/20/2023	MBS PAYDOWN	XXX	6,875	6,875	6,886	6,864		11		11		6,875				95	11/20/2049	1.E FE
86213C-AB-1	STR 2015-1A A2		06/20/2023	MBS PAYDOWN	XXX	38,094	38,094	38,468	38,058		36		36		38,094				662	04/20/2045	1.E FE
863579-P9-3	SARM 2006-1 5A2		06/30/2023	MBS PAYDOWN	XXX	29,174	120,872	105,408	120,872		(91,698)		(91,698)		29,174				698	02/25/2036	1.B FM
863579-RT-7	SARM 2005-11 3A		06/01/2023	MBS PAYDOWN	XXX	89,907	89,907	82,722	89,364		543		543		89,907				1,720	05/25/2035	1.B
863579-Y6-9	SARM 2006-3 4A		06/28/2023	MBS PAYDOWN	XXX	1,070,393	1,606,640	1,034,353	1,034,353						1,034,353		36,040	36,040	35,281	04/25/2036	2.B FM
86359B-RC-7	SASCO SERIES 2004-9XS CLASS 1A5		06/01/2023	MBS PAYDOWN	XXX	319,855	319,855	323,054	320,737		(882)		(882)		319,855				7,014	05/25/2034	1.A FM
86359U-AE-9	SASC 2006-0PT1 A5		06/25/2023	MBS PAYDOWN	XXX	75,530	75,530	62,737	73,019		2,511		2,511		75,530				1,063	04/25/2036	1.A FM
86361W-AA-9	SAMI 2006-AR8		06/25/2023	MBS PAYDOWN	XXX	40,039	40,039	33,032	39,683		355		355		40,039				536	10/25/2036	1.A
869504-AC-4	SPSS 2011-1A B		06/15/2023	MBS PAYDOWN	XXX	92,000	92,000	91,998	91,723		277		277		92,000				2,881	11/15/2058	2.B FE
87159Q-AW-8	SYMP 2014-14A E		05/15/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	1,250,000	1,250,000	1,248,750	1,240,783		2,607		2,607		1,243,390		6,610	6,610	67,381	07/14/2026	3.A FE
87165B-AD-5	SYNCHRONY FINANCIAL		05/03/2023	GOLDMAN SACHS & CO	XXX	626,580	655,000	653,729	654,755		51		51		654,806		(28,227)	(28,227)	20,105	08/15/2024	2.C FE
87165B-AL-7	SYNCHRONY FINANCIAL		05/03/2023	GOLDMAN SACHS & CO	XXX	1,795,660	2,000,000	1,997,800	1,999,134		78		78		1,999,212		(203,552)	(203,552)	55,706	08/04/2026	2.C FE
87165B-AN-3	SYNCHRONY FINANCIAL		04/19/2023	KEYBANC CAPITAL MARKETS	XXX	1,359,232	1,400,000	1,396,584	1,399,100		222		222		1,399,321		(40,089)	(40,089)	36,069	03/19/2024	2.C FE
87165B-AP-8	SYNCHRONY FINANCIAL		05/03/2023	GOLDMAN SACHS & CO	XXX	2,318,900	2,500,000	2,494,600	2,496,328		174		174		2,496,502		(177,602)	(177,602)	80,826	03/19/2029	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
872480-AE-8	TIF 2021-1A A		06/20/2023	MBS PAYDOWN	XXX	74,353	74,353	62,976	20,395		678		678		74,353				363	02/20/2046	1.F FE
87249T-AG-9	TICP 2018-IIA B		04/06/2023	VARIOUS	XXX	15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				430,376	04/20/2028	1.A FE
87276V-AC-9	TRTX 2019-FL3 AS		06/15/2023	MBS PAYDOWN	XXX	146,513	146,513	122,321	138,764		7,749		7,749		146,513				4,180	09/15/2034	1.A FE
87342R-AC-8	BELL 2016-1A A23		05/25/2023	VARIOUS	XXX	18,752,131	19,156,375	19,156,315	19,156,303		72		72		19,156,375		(404,244)	(404,244)	690,774	05/25/2046	2.B FE
87342R-AE-4	BELL 2018-1 A2II		05/25/2023	VARIOUS	XXX	68,000	68,000	67,526	67,925		75		75		68,000				1,681	11/25/2048	2.B FE
87342R-AG-9	BELL 2021-1A A2I		05/25/2023	MBS PAYDOWN	XXX	5,750	5,750	4,765	5,680		70		70		5,750				56	08/25/2051	2.B
87342R-AJ-3	BELL 2021-1A A23		05/25/2023	MBS PAYDOWN	XXX	187,500	187,500	187,500	187,500						187,500				2,383	08/25/2051	2.B FE
87404L-AA-0	TLWND 2019-1 A		06/15/2023	VARIOUS	XXX	1,406,907	1,406,907	1,219,869	1,221,319		61		61		1,221,380		185,527	185,527	23,136	12/15/2044	2.B FE
87970U-AQ-9	TELOS 2014-6A E		04/26/2023	PARIBAS	XXX	1,234,790	2,057,983	1,187,983	1,636,626		(25,897)		(25,897)		1,610,729		(375,939)	(375,939)	127,965	01/17/2027	5.A FE
88031Q-AA-8	TENASKA VIRGINIA PARTNERS		06/30/2023	SINKING FUND REDEMPTION	XXX	354,274	354,274	357,129	354,274						354,274				10,839	03/30/2024	2.B FE
88240T-AB-7	ERCOTT 2022-1 A2		06/28/2023	CIBC OPPENHEIMER CORP	XXX	3,045,750	3,100,000	3,099,705	3,087,838		(526)		(526)		3,087,312		(41,562)	(41,562)	160,360	02/01/2042	1.A FE
88240T-AC-5	ERCOTT 2022-1 A3		06/28/2023	CIBC OPPENHEIMER CORP	XXX	5,365,525	5,500,000	5,499,457	5,477,533		(1,027)		(1,027)		5,476,506		(110,981)	(110,981)	289,724	08/01/2046	1.A FE
88240T-AD-3	ERCOTT 2022-1 A4		06/28/2023	CIBC OPPENHEIMER CORP	XXX	5,036,250	5,000,000	4,999,485	4,999,836		(1,478)		(1,478)		4,998,358		37,892	37,892	269,115	02/01/2050	1.A FE
88315L-AE-8	TMCL 2020-1A A		06/01/2023	MBS PAYDOWN	XXX	282,653	282,653	283,004	282,653		(1)		(1)		282,653				3,204	08/21/2045	1.F FE
88315L-AG-3	TMCL 2020-2A A		06/20/2023	MBS PAYDOWN	XXX	175,358	175,358	162,773	72,482		10,605		10,605		175,358				1,184	09/20/2045	1.F
88315L-AL-2	TMCL 2021-1A A		06/20/2023	MBS PAYDOWN	XXX	39,996	39,996	33,247	39,388		608		608		39,996				280	02/20/2046	1.F FE
88315L-AS-7	TMCL 2021-3A A		06/20/2023	MBS PAYDOWN	XXX	145,000	145,000	122,304			381		381		145,000				469	08/20/2046	1.F
88576N-AJ-7	HENDR 07-1A		06/15/2023	MBS PAYDOWN	XXX	24,208	24,208	20,637	24,124		84		84		24,208				527	03/15/2042	1.A FE
88576N-AP-3	HENDR 2007-3A A1		06/15/2023	MBS PAYDOWN	XXX	226,409	226,409	229,782	226,025		384		384		226,409				5,192	10/15/2048	1.C FE
88576R-AA-7	321 HENDERSON REC III CL A		06/15/2023	MBS PAYDOWN	XXX	678,469	678,469	678,286	676,920		1,548		1,548		678,469				16,215	01/15/2044	1.A FE
88576U-AA-0	HENDR 2008-2A		06/15/2023	MBS PAYDOWN	XXX	215,816	215,816	215,725	215,292		525		525		215,816				5,687	12/15/2030	1.A FE
88576V-AA-8	321 HENDERSON RECEIVABLES V 2008-A		06/15/2023	MBS PAYDOWN	XXX	201,830	201,830	182,908	200,263		1,567		1,567		201,830				6,820	06/15/2045	1.A FE
88576X-AA-4	HENDR 2010-1A A		06/15/2023	MBS PAYDOWN	XXX	36,050	36,050	37,695	36,201		(151)		(151)		36,050				831	07/15/2059	1.A FE
88576X-AB-2	HENDR 2010-1A B		06/15/2023	MBS PAYDOWN	XXX	99,301	99,301	99,253	98,956		345		345		99,301				3,832	07/15/2061	1.A FE
891027-AF-1	TORCHMARK CORPORATION		05/15/2023	MATURITY	XXX	3,000,000	3,000,000	3,684,600	3,030,459		(30,459)		(30,459)		3,000,000				118,125	05/15/2023	2.A FE
89171V-AE-7	TPMT 2015-5 B1		06/28/2023	FREE TRANSFER	XXX	10,918,868	11,514,259	9,997,022	10,919,817		120,378		120,378		11,040,195		(121,327)	(121,327)	264,410	05/25/2055	1.A FM
891906-AB-5	TOTAL SYSTEM SERVICES INC		06/01/2023	MATURITY	XXX	8,000,000	8,000,000	7,356,160	7,966,269		33,731		33,731		8,000,000				150,000	06/01/2023	2.C FE
893647-BK-2	TRANSDIGM INC		04/10/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	200,000	200,000	200,000	200,000						200,000				12,311	12/15/2025	4.A FE
89613F-AA-6	TAH 2017-SFR2 A		06/20/2023	VARIOUS	XXX	662,265	662,265	654,303	661,481		785		785		662,265				8,065	01/17/2036	1.A FE
896239-AB-6	TRIMBLE INC		06/15/2023	VARIOUS	XXX	1,650,495	1,652,000	1,682,525	1,657,535		(5,327)		(5,327)		1,652,208		(1,713)	(1,713)	32,455	06/15/2023	2.C FE
89655Y-AA-4	TRL 2009-1A A		06/16/2023	MBS PAYDOWN	XXX	210,141	210,141	230,352	211,199		(1,057)		(1,057)		210,141				5,765	11/16/2039	2.C FE
89854D-A*-2	TSGE 2017-1 NOTE		05/30/2023	MBS PAYDOWN	XXX	2,372,805	2,372,805	2,372,805	2,372,805						2,372,805				51,990	09/22/2031	2.A PL
90226#-AA-3	2014 REPLACEMENT POWER STATUTORY T		05/31/2023	SINKING FUND REDEMPTION	XXX	23,673	23,673	23,685	23,685						23,685		(12)	(12)	884	05/31/2029	1.D
909319-AA-3	UNITED AIRLINES INC		06/30/2023	VARIOUS	XXX	2,228,885	2,312,721	2,312,721	2,312,721						2,312,721		(83,836)	(83,836)	86,464	08/15/2025	2.C FE
90932J-AA-0	UAL 2019-2 AA		05/01/2023	SINKING FUND REDEMPTION	XXX	31,041	31,041	26,850	30,925		116		116		31,041				419	05/01/2032	1.F
90932L-AA-5	UAL 2015-1 AA		06/01/2023	SINKING FUND REDEMPTION	XXX	12,088	12,088	11,121	12,037		51		51		12,088				209	12/01/2027	1.F FE
92212K-AA-4	VDC 2019-1A A2		06/15/2023	MBS PAYDOWN	XXX	18,688	18,688	17,976	17,061		158		158		18,688				238	07/15/2044	1.G
92537K-AB-0	VERUS 2019-4 A2		06/01/2023	MBS PAYDOWN	XXX	274,092	274,092	274,087	273,970		122		122		274,092				3,250	11/25/2059	1.A FM
92537R-AA-7	VERTICAL US NEWCO INC		06/01/2023	VARIOUS	XXX	3,632,160	3,948,000	4,017,559	3,998,108		(8,046)		(8,046)		3,990,062		(357,902)	(357,902)	184,240	07/15/2027	4.A FE
92538N-AA-5	VERUS 2022-4 A1		06/01/2023	MBS PAYDOWN	XXX	37,039	37,039	37,039	36,978		61		61		37,039				699	04/25/2067	1.A FE
92539D-AB-4	VERUS 2023-2 A2		06/01/2023	MBS PAYDOWN	XXX	526,131	526,131	526,127							526,131				5,025	03/25/2068	1.C
92539G-AB-7	VERUS 2023-3 A2		06/01/2023	MBS PAYDOWN	XXX	41,161	41,161	41,160							41,161				307	03/25/2068	1.C
92539T-AB-9	VERUS 2023-4 A2		06/01/2023	MBS PAYDOWN	XXX	80,339	80,339	80,338			1		1		80,339				409	01/25/2028	1.C
92838@-AA-1	VISTA RIDGE LLC		06/30/2023	SINKING FUND REDEMPTION	XXX	91,533	91,533	91,533	91,533						91,533				1,188	10/14/2049	1.F PL
92870V-AE-5	VOLTAGE FINANCE CLASS A		05/12/2023	VARIOUS	XXX	273	273	273	273						273				31,175	10/15/2028	3.C PL
92870V-AF-2	VOLTAGE FINANCE CLASS B		05/12/2023	SINKING FUND REDEMPTION	XXX	177,896	177,896	177,896	177,896						177,896				1,554,995	10/15/2028	3.C PL
92925G-AA-1	WAMU 2006-AR16 1A1		06/01/2023	MBS PAYDOWN	XXX	4,546	4,546	3,410	4,534		13		13		4,546				66	12/25/2036	1.B FM
92925G-AC-7	WAMU 2006-AR16 2A1		06/01/2023	VARIOUS	XXX	15,657	15,657	12,973	15,575		82		82		15,657				205	12/25/2036	1.B
92978J-AH-6	WSLT 2006-1 B		04/25/2023	MBS PAYDOWN	XXX	12,420	12,420	7,984	12,209		211		211		12,420				303	04/25/2040	1.C FE
93042#-AA-9	CTL - WALGREENS (LAMBERTVILLE MI)		05/15/2023	VARIOUS	XXX	14,240	14,240	14,240	14,240						14,240		(1)	(1)	237	06/30/2033	2.B
933637-AD-2	WAMU 2006-AR18 2A2		06/01/2023	VARIOUS	XXX	17,329	17,329	14,627	17,235		94		94		17,329				201	01/25/2037	1.B
93935A-AD-4	WMALT 2006-AR5 4A		06/01/2023	MBS PAYDOWN	XXX	31,676	31,676	24,597	31,515		161		161		31,676				425	06/25/2046	1.B
94354K-AA-8	WAAV 2019-1 A		06/15/2023	MBS PAYDOWN	XXX	2,138,606	2,138,606	2,115,403	2,134,576		4,031		4,031		2,138,606				31,574	09/15/2044	2.A FE
947890-AH-2	WEBSTER FINANCIAL CORP		05/11/2023	VARIOUS	XXX	12,763,357	13,300,000	13,217,650	13,289,822		3,192		3,192		13,293,014		(529,657)	(529,657)	433,117	02/15/2024	2.A FE
94980G-BB-6	WFHET SERIES 2004-2W CLASS A1B1		06/01/2023	MBS PAYDOWN	XXX	593,175	593,175	518,571	591,422		1,753		1,753		593,175				11,980	09/25/2034	1.A FM
94985J-BU-3	WFMBS 2007-7 A43		06/25/2023	MBS PAYDOWN	XXX	1,772	1,772	1,520	1,757		15		15		1,772				31	06/25/2037	1.B
94987X-AE-7	WFMLT 2011-RR4 1A2		06/28/2023	MBS PAYDOWN	XXX	19,128	19,128	14,178	18,900		228		228		19,128				341	06/27/2036	1.B

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
94989Y-BE-2	WFCM 2016-C32 B		05/09/2023	WELLS FARGO	XXX	325,213	350,000	369,264	358,759		(981)		(981)		357,778		(32,565)	(32,565)	7,415	01/15/2059	1.A FM
95058X-AG-3	WEN 2019-1A A2I		06/15/2023	MBS PAYDOWN	XXX	15,000	15,000	15,000	15,000						15,000				284	06/15/2049	2.B FE
95058X-AL-2	WEN 2021-1 A2II		06/15/2023	MBS PAYDOWN	XXX	155,723	155,723	155,307	155,691		31		31		155,723				2,161	06/15/2051	2.B FE
95058X-AP-3	WEN 2022-1A A2II		06/15/2023	MBS PAYDOWN	XXX	130,750	130,750	130,750	130,750						130,750				2,965	03/15/2052	2.B FE
95765P-AE-9	WESTERN AND SOUTHERN LIFE INSURANC		04/28/2023	PRIOR YEAR INCOME	XXX														178,781	04/28/2061	1.F FE
962166-CB-8	WEYERHAEUSER COMPANY		05/17/2023	JPMORGAN SECURITIES INC	XXX	2,308,110	3,000,000	2,244,480	2,246,771		3,943		3,943		2,250,714		57,396	57,396	83,333	03/09/2052	2.B FE
963320-AW-6	WHIRLPOOL CORPORATION		06/23/2023	US BANCORP INVESTMENTS, INC	XXX	2,690,435	2,750,000	2,706,330	2,706,527		3,144		3,144		2,709,670		(19,235)	(19,235)	109,217	02/26/2029	2.B FE
96928*-CH-8	CTL - WALGREENS POOL III		05/30/2023	SINKING FUND REDEMPTION	XXX	178,773	178,773	178,773	178,773						178,773				4,364	11/15/2034	2.B
96928*-DL-8	CTL - WALGREENS (WINCHESTER VA)		06/15/2023	SINKING FUND REDEMPTION	XXX	33,453	33,453	33,453	33,453						33,453		(1)	(1)	861	07/15/2035	2.B
96928*-DM-6	CTL - OAKWOOD HEALTHCARE (DEARBORN		06/16/2023	SINKING FUND REDEMPTION	XXX	71,244	71,244	71,865	71,265		(21)		(21)		71,244				1,937	10/15/2030	1.D
96928*-EH-6	CTL - DELHAIZE (WILLIAMSBURG VA)		06/15/2023	VARIOUS	XXX	55,938	55,938	55,938	55,938						55,938				1,204	10/15/2031	2.B
974153-AB-4	WSTOP 2020-1A A2		06/05/2023	MBS PAYDOWN	XXX	27,875	27,875	27,303	27,833		42		42		27,875				396	12/05/2050	2.B FE
974153-AD-0	WSTOP 2022-1A A2		06/05/2023	MBS PAYDOWN	XXX	196,750	196,750	196,750	196,750						196,750				3,673	03/05/2052	2.B FE
97650W-AF-5	WINTRUST FINANCIAL CORPORATION		05/25/2023	VARIOUS	XXX	8,362,791	8,650,000	8,671,476	8,653,713		(1,037)		(1,037)		8,652,676		(289,885)	(289,885)	192,862	06/13/2024	2.B FE
97770*-AA-2	WOLFENT 2021-1 A		06/26/2023	MBS PAYDOWN	XXX	9,176,756	9,176,756	8,303,873	8,303,873						8,303,873		872,883	872,883	124,143	05/20/2045	2.B PL
98105E-AM-9	WOORIB 4 7/8 01/26/28		05/12/2023	SCOTIABANK	XXX	204,300	200,000	199,300			38		38		199,338		4,962	4,962	2,979	01/26/2028	1.E FE
98371#-AA-9	HOME DEPOT PASSTHROUGH CERTIFICATES		06/15/2023	SINKING FUND REDEMPTION	XXX	91,130	91,130	91,130	91,132						91,132		(2)	(2)	2,071	01/15/2024	1.F
BANODK-QE-5	HAIL 2016-1 A A		06/15/2023	MBS PAYDOWN	XXX	89,686	89,686	89,684	89,545		141		141		89,686				1,073	07/15/2041	1.C
BANONC-9G-6	HEARST COMMUNICATIONS INC		05/11/2023	EXCHANGED	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				34,333	06/01/2030	1.G
BANONC-9H-4	HEARST COMMUNICATIONS INC		05/11/2023	EXCHANGED	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				35,583	06/01/2033	1.G
BANORN-LQ-2	AMERICOLD REALTY OPERATING PARTNER		05/11/2023	EXCHANGED	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				40,500	01/08/2029	2.B FE
BANORV-26-9	FCI 2018-1		06/01/2023	MBS PAYDOWN	XXX	231,192	231,192	231,192	231,192						231,192				4,620	11/15/2030	1.E
BANOVU-VQ-0	TMCAT 2019-A A		06/01/2023	VARIOUS	XXX	191,249	191,249	191,519	191,519						191,519		(270)	(270)	15,492	01/01/2025	1.D
BANOVU-VR-8	TMCAT 2019-A B		06/30/2023	MBS PAYDOWN	XXX	5,326	5,326	5,333	5,333						5,333		(7)	(7)	189	01/01/2025	2.B
BANOVU-VS-6	TMCAT 2019-A C		06/30/2023	MBS PAYDOWN	XXX	2,963	2,963	2,967	2,967						2,967		(4)	(4)	118	01/01/2025	3.B
BGH2BU-R6-1	NATIONAL FOOTBALL 0.00 31MAR24 FRN		04/21/2023	SINKING FUND REDEMPTION	XXX	769,231	769,231	769,231	769,231						769,231				17,408	02/28/2024	1.E FE
BGH2Z7-9J-8	CTL - WALGREENS		05/26/2023	SINKING FUND REDEMPTION	XXX	107,396	107,396	107,397	107,397						107,397				2,679	01/15/2035	2.B
BGH2ZY-BR-8	CTL - WALGREENS POOL II		06/26/2023	SINKING FUND REDEMPTION	XXX	42,822	42,822	42,822	42,822						42,822				1,415	06/15/2034	2.B
BGH310-N3-7	CTL - WALGREENS		06/16/2023	SINKING FUND REDEMPTION	XXX	22,983	22,983	22,983	22,983						22,983				627	10/15/2034	2.B
BGH330-18-8	SUTTONPARK STRUC 5.14 15NOV52 REST		06/15/2023	MBS PAYDOWN	XXX	157,890	157,890	157,878	157,882		8		8		157,890				3,913	11/15/2052	1.F FE
BGH33J-H6-4	CTL - NOAA - ALPENA MI (GSA)		06/28/2023	SINKING FUND REDEMPTION	XXX	710,174	710,174	714,436	711,722		(1,547)		(1,547)		710,174				15,756	07/15/2025	1.B
BGH370-HH-7	DELAWARE LIFE INSURANCE CO		06/15/2023	PRIOR YEAR INCOME	XXX														2,478,450	12/15/2032	2.B
BGH39Z-CE-0	ARTHUR J GALLAGHER + C 4.13 24JUN23		06/24/2023	MATURITY	XXX	10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				206,500	06/24/2023	2.B PL
BGH402-R9-7	CVS LEASE PASS THROUGH TRUST		06/14/2023	SINKING FUND REDEMPTION	XXX	152,563	152,563	152,563	152,563						152,563				2,171	10/10/2038	2.B
BGH53G-1U-9	ENCORE CAPITAL GROUP INC		06/26/2023	VARIOUS	XXX	2,050,000	2,050,000	2,050,000	2,050,000						2,050,000				85,146	08/11/2024	2.C FE
BGH559-EB-1	CVS LEASE PASS THROUGH TRUST		06/12/2023	VARIOUS	XXX	71,773	71,773	71,773	71,773						71,773				1,275	10/10/2039	2.B
BGH58D-JL-2	CTL - ARKANSAS STATE UNIVERSITY		06/21/2023	SINKING FUND REDEMPTION	XXX	16,483	16,483	16,667	16,485		(2)		(2)		16,483				305	08/20/2043	1.E
BGH5C2-LR-5	AASET 2014-1 AR		06/30/2023	VARIOUS	XXX	2,177,609	2,177,609	2,177,122	2,157,594		20,014		20,014		2,177,609				42,279	01/15/2043	1.F FE
BGH5DF-CN-4	CTL - FBI BRONX TRUST 2018		06/15/2023	SINKING FUND REDEMPTION	XXX	171,509	171,509	171,511	171,511						171,511		(2)	(2)	2,799	07/15/2033	1.B PL
BGH5HU-84-4	VUMC 2018-1 LOAN		06/01/2023	VARIOUS	XXX	20,246	20,246	20,246	20,246						20,246				405	07/01/2048	1.F PL
BGH5TT-XW-4	CTL - AMZN S BERNARDINO A-1 FUNDED		06/12/2023	VARIOUS	XXX	179,137	179,137	179,137	179,137						179,137				3,615	03/15/2040	1.E
BGH69V-ZF-4	CVS PASS-THROUGH TRUST		06/14/2023	SINKING FUND REDEMPTION	XXX	209,854	209,854	209,854	209,854						209,854				3,407	11/10/2041	2.B
BGH6A7-1E-5	LLC 2012-1BR		04/05/2023	SINKING FUND REDEMPTION	XXX	848,056	848,056	848,056	848,056						848,056				14,968	10/01/2024	2.C PL
BGH6C8-UB-5	CLOUD HO 2019-1 A2		06/01/2023	MBS PAYDOWN	XXX	295,601	295,601	295,601	295,601						295,601				4,200	07/15/2040	1.E PL
BGH6E5-ZA-6	CTL - AMAZON OFFICE (WA)		05/23/2023	SINKING FUND REDEMPTION	XXX	443,361	443,361	443,361	443,361						443,361				3,608	12/17/2024	1.F
BGH6H5-MZ-2	CTL - AMZN PROJECT DIXIE FUNDED		06/14/2023	SINKING FUND REDEMPTION	XXX	258,544	258,544	258,694	258,547		(3)		(3)		258,544				3,211	08/10/2041	1.E
BGH6RM-0H-8	RXR REALTY LLC		06/09/2023	SINKING FUND REDEMPTION	XXX	17,500	17,500	16,766	17,414		86		86		17,500				459	07/17/2025	2.B Z

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
BGH6XY-K4-2	NATIONAL BASKETBALL ASSOCIATION		06/29/2023	PRIOR YEAR INCOME	XXX														164,405	12/16/2024	1.G FE
BGH6YW-CR-3	CTL - NAT LOGISITICS PT MI FUNDED		05/10/2023	VARIOUS	XXX	122,789	122,789	122,789	122,789						122,789				1,359	06/10/2042	1.D FE
BGH6ZN-PS-6	HS WILDCAT LLC		04/27/2023	SINKING FUND REDEMPTION	XXX	2,624	2,624	2,624	2,624						2,624				50	12/31/2050	2.A PL
BGH74T-8C-9	CEAMER FINANCE LLC		06/06/2023	SINKING FUND REDEMPTION	XXX	1,262,849	1,262,849	1,237,592	1,260,480		2,369		2,369		1,262,849				23,299	03/22/2031	2.B PL
BGH7ER-QG-3	HUNT FEE III 2021-2		06/26/2023	SINKING FUND REDEMPTION	XXX	123,150	123,150	123,150	123,150						123,150				2,617	12/21/2048	2.B PL
BGH7F7-TD-0	PROJECT POMEGRANATE		04/01/2023	MBS PAYDOWN	XXX	341,973	341,973	341,973	341,973						341,973				12,597	09/15/2026	1.G PL
BGH7LW-B6-2	LENDLEASE ARMY PRA TL 2022		04/01/2023	PRIOR YEAR INCOME	XXX														1,158,086	07/01/2048	1.E PL
008911-BK-4	AIR CANADA	A	04/11/2023	VARIOUS	XXX	4,849,988	5,326,000	5,324,217	5,324,674		57	488,712	(488,655)		4,836,019		13,969	13,969	135,616	08/15/2026	3.B FE
009088-AA-3	AIR CANADA	A	06/16/2023	VARIOUS	XXX	12,559,462	13,516,699	13,516,699	13,516,698			937,946	(937,946)		12,578,752		(19,290)	(19,290)	169,542	12/15/2027	1.G FE
009088-AB-1	AIR CANADA	A	06/16/2023	SINKING FUND REDEMPTION	XXX	516,690	516,690	516,690	516,690						516,690				10,657	12/15/2027	2.B
009090-AA-9	AIR CANADA 2015-1A PTT	A	04/12/2023	VARIOUS	XXX	2,833,963	3,039,102	3,039,102	3,039,102			228,100	(228,100)		2,811,002		22,960	22,960	63,518	09/15/2027	1.F
00909D-AA-1	ACACN 2020-2 A	A	05/17/2023	SINKING FUND REDEMPTION	XXX	1,076,900	1,076,900	1,074,761	1,076,799		101		101		1,076,900				28,269	04/01/2029	1.G FE
01626P-AQ-9	ALIMENTATION COUCHE-TARD INC	A	05/17/2023	JPMORGAN SECURITIES INC	XXX	1,109,670	1,663,000	1,064,021	1,065,182		2,938		2,938		1,068,120		41,550	41,550	31,147	05/13/2051	2.B FE
11271L-AA-0	BROOKFIELD FINANCE INC	A	05/10/2023	BANK OF AMERICA	XXX	6,493,267	6,710,000	6,645,316	6,684,680		2,519		2,519		6,687,199		(193,932)	(193,932)	126,744	06/02/2026	1.G FE
18060T-AA-3	CLARIOS GLOBAL LP	A	06/08/2023	UBS SECURITIES LLC	XXX	903,375	900,000	900,000	900,000						900,000		3,375	3,375	34,931	05/15/2025	4.A FE
891160-MJ-9	TORONTO-DOMINION BANK	A	04/11/2023	VARIOUS	XXX	2,828,640	3,000,000	2,994,750	2,996,615		55	172,020	(171,965)		2,824,650		3,990	3,990	62,833	09/15/2031	1.F FE
98462Y-AC-4	SECURITY CALLED BY ISSUER at 100.000																				
	YAMANA GOLD INC	A	05/09/2023		XXX	900	900	900	900						900					12/15/2027	2.C FE
00037U-AA-8	AASET 2018-3 A	D	06/15/2023	VARIOUS	XXX	3,259,098	3,259,098	3,260,773	3,260,773						3,260,773		(1,675)	(1,675)	63,633	12/15/2038	2.C FE
00080Q-AF-2	ABN AMRO BANK NV	D	06/26/2023	JPMORGAN SECURITIES INC	XXX	2,903,460	3,000,000	3,052,170	3,018,036		(3,287)		(3,287)		3,014,748		(111,288)	(111,288)	130,625	07/28/2025	2.B FE
00084D-AL-4	ABN AMRO BANK NV	D	06/26/2023	BANK OF AMERICA	XXX	6,720,560	7,000,000	6,987,890	6,995,357		647		647		6,996,004		(275,444)	(275,444)	233,333	04/18/2026	2.B
00216L-AA-1	ASB BANK LTD	D	06/14/2023	MATURITY	XXX	5,000,000	5,000,000	4,973,200	4,997,359		2,641		2,641		5,000,000				93,750	06/14/2023	1.E FE
009349-AR-2	ALS 2016-1 D1	D	06/23/2023	PRIOR YEAR INCOME	XXX														32,684	12/15/2041	6.
034863-AV-2	DEUTSCHE BANK SECURITIES INC	D	06/26/2023	ANGLO AMERICAN CAPITAL PLC	XXX	4,929,250	5,000,000	4,995,450	4,997,804		458		458		4,998,262		(69,012)	(69,012)	199,323	04/01/2025	2.A FE
034863-AW-0	ANGLO AMERICAN CAPITAL PLC	D	06/26/2023	MORGAN STANLEY	XXX	6,062,912	6,100,000	6,721,651	6,576,006		(29,852)		(29,852)		6,546,155		(483,243)	(483,243)	254,484	04/01/2030	2.A FE
04966H-AJ-5	ATRM 13A D 7.51529% 21 NOV 30	D	06/05/2023	FREE TRANSFER	XXX	788,143	862,500	782,246			931		931		783,177		4,966	4,966	24,407	11/21/2030	2.C FE
05579T-VB-9	BNP PARIBAS	D	06/26/2023	PARIBAS	XXX	8,149,290	8,500,000	8,491,925	8,496,155		413		413		8,496,568		(347,278)	(347,278)	311,224	03/13/2027	2.A FE
06738E-AP-0	BARCLAYS PLC	D	06/26/2023	RBC DAIN RAUSCHER	XXX	4,831,000	5,000,000	5,140,350	5,055,617		(7,584)		(7,584)		5,048,034		(217,034)	(217,034)	163,222	05/12/2026	2.A
085209-AJ-3	BERMUD 5.0 07/11/2032	D	05/12/2023	HSBC SECURITIES, INC	XXX	5,276,250	5,250,000	5,215,770	5,217,004		1,026		1,026		5,218,030		58,220	58,220	219,479	07/11/2032	1.E
08866T-AA-0	BIB 2017-1 A	D	04/11/2023	MBS PAYDOWN	XXX	1,443,475	1,443,475	1,443,475	1,443,475						1,443,475				29,447	04/07/2027	1.G FE
08866T-AB-8	BIB 2018-1 A	D	04/11/2023	MBS PAYDOWN	XXX	7,094	7,094	7,094	7,094						7,094				160	04/07/2028	1.G FE
11042A-AA-2	BRITISH AIRWAYS PLC	D	06/20/2023	SINKING FUND REDEMPTION	XXX	1,540,778	1,540,778	1,545,746	1,541,132		(354)		(354)		1,540,778				35,631	06/20/2024	1.E
11042C-AA-8	IAGLN 2021-1 A	D	06/15/2023	SINKING FUND REDEMPTION	XXX	169,096	169,096	170,391	169,177		(81)		(81)		169,096				2,452	03/15/2035	1.F
11042T-AA-1	BRITISH AIR 18-1 AA PTT	D	06/20/2023	SINKING FUND REDEMPTION	XXX	33,958	33,958	31,318	33,722		236		236		33,958				645	03/20/2033	1.F FE
11044M-AA-4	BRITISH AIR 20-1 A PPT	D	05/15/2023	SINKING FUND REDEMPTION	XXX	335,193	335,193	331,439	334,671		521		521		335,193				7,123	11/15/2032	1.G FE
12643H-AM-2	CSMC 2010-3R 2A4	D	06/27/2023	MBS PAYDOWN	XXX	88,516	88,516	85,030	88,130		386		386		88,516				1,384	12/26/2036	1.A
12661P-AA-7	CSL FINANCE PLC	D	04/25/2023	GOLDMAN SACHS & CO	XXX	1,965,960	2,000,000	1,998,020	1,998,267		119		119		1,998,386		(32,426)	(32,426)	38,500	04/27/2027	1.G FE
12661P-AB-5	CSL FINANCE PLC	D	06/23/2023	HSBC SECURITIES, INC	XXX	9,499,600	10,000,000	9,992,849	9,993,452		445		445		9,993,898		(494,298)	(494,298)	270,000	04/27/2029	1.G FE
14889H-AG-4	CRMN 2014-2A C	D	04/30/2023	MBS PAYDOWN	XXX	2,006,132	2,006,132	1,707,218	1,925,320		80,812		80,812		2,006,132				81,045	10/18/2026	1.B FE
151290-BW-2	CEMEX 7 3/8 06/05/27	D	06/05/2023	SINKING FUND REDEMPTION	XXX	663,000	663,000	663,000	663,000						663,000				48,900	06/05/2027	3.A FE
2027AO-HR-3	COMMONWEALTH BANK OF AUSTRALIA	D	06/26/2023	CITIGROUP GLOBAL MARKETS	XXX	1,995,261	2,069,000	2,064,717	2,067,537		232		232		2,067,769		(72,508)	(72,508)	51,466	12/09/2025	2.A FE
225401-AP-3	CREDIT SUISSE GROUP AG	D	06/28/2023	RBC DAIN RAUSCHER	XXX	4,440,800	5,000,000	5,000,000	5,000,000						5,000,000		(559,200)	(559,200)	156,693	04/01/2031	1.G FE
225433-AQ-4	CRED SUIS GP FUN LTD	D	05/11/2023	EXCHANGED	XXX	2,031,437	2,000,000	2,090,880	2,034,743		(3,586)		(3,586)		2,031,156		280	280	48,786	04/17/2026	2.B FE
23380Y-AC-1	DAI-ICHI LIFE INSURANCE CO LTD/THE	D	06/26/2023	SMBN	XXX	1,952,500	2,000,000	2,000,000	2,000,000						2,000,000		(47,500)	(47,500)	68,000	12/31/2049	1.G FE
26248K-AG-7	DRSLF 2022-109A C 6.31332% 20 APR 35	D	06/05/2023	FREE TRANSFER	XXX	1,732,262	1,800,000	1,699,391			836		836		1,700,227		32,036	32,036	48,467	04/20/2035	1.F FE
29278G-AW-8	ENEL FINANCE INTERNATIONAL NV	D	04/25/2023	BANK OF AMERICA	XXX	4,914,550	5,000,000	4,989,400	4,990,440		629		629		4,991,069		(76,519)	(76,519)	84,792	06/15/2027	2.A FE
30257W-AA-4	FAGE INTL / FAGE USA	D	05/16/2023	MARKETAXESS	XXX	999,525	1,064,000	909,720	966,355		8,889		8,889		975,244		24,281	24,281	45,275	08/15/2026	4.A
34962D-AG-1	FCBSL 2019-2A C 3.33425% 20 OCT 32	D	06/28/2023	MBS PAYDOWN	XXX	974,257	1,000,000	1,000,304	1,000,304		(26,047)		(26,047)		974,257				55,236	10/20/2032	1.F FE
404280-BS-7	SECURITY CALLED BY ISSUER at 100.000																				
	HSBC HOLDINGS PLC	D	06/05/2023		XXX	10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				197,500	05/18/2024	1.G FE
456837-AH-6	ING GROEP NV	D	06/26/2023	JEFFERIES & COMPANY INC	XXX	950,710	1,000,000	998,690	999,381		67		67		999,447		(48,737)	(48,737)	29,515	03/29/2027	1.G FE
456837-AM-5	ING GROEP NV	D	06/27/2023	VARIOUS	XXX	3,855,465	4,000,000	3,986,320	3,991,385		653		653		3,992,038		(136,573)	(136,573)	134,636	10/02/2028	1.G
48244X-AA-0	KDAC 2017-1A A	D	06/15/2023	VARIOUS	XXX	3,721,577	3,721,577	3,705,519	3,707,891						3,707,891		13,686	13,686	232,052	12/15/2042	4.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
48250R-BL-9	KKR 12 DR2 7.92971% 15 OCT 30	D	06/05/2023	FREE TRANSFER	XXX	696,155	750,000	691,454			621		621		692,075		4,079	4,079	23,333	10/15/2030	2.B FE
48661N-AJ-7	KAYNE 2019-6A D 4.1315% 20 JAN 33	D	06/28/2023	FREE TRANSFER	XXX	3,706,547	3,800,000	3,804,647	3,804,647						3,804,647		(98,101)	(98,101)	231,092	01/20/2033	2.C FE
539439-AR-0	LLOYDS BANKING GROUP PLC	D	06/26/2023	HSBC SECURITIES, INC	XXX	3,705,468	3,900,000	3,886,233	3,892,063		672		672		3,892,736		(187,268)	(187,268)	130,813	03/22/2028	1.G FE
55608J-AP-3	MACQUARIE GROUP LTD	D	06/26/2023	MORGAN STANLEY	XXX	2,944,230	3,000,000	3,000,000	3,000,000						3,000,000		(55,770)	(55,770)	143,860	01/15/2030	1.F FE
56844Y-AE-7	SPEAK 2018-5A C 1.92388% 25 APR 31	D	06/28/2023	FREE TRANSFER	XXX	9,467,731	9,800,000	9,693,494	9,706,899		5,119		5,119		9,712,018		(244,287)	(244,287)	439,285	04/25/2031	1.F FE
585270-AA-9	MEIJI YASUDA LIFE INSURANCE CO	D	06/28/2023	SMBN	XXX	4,847,500	5,000,000	5,000,000	5,000,000						5,000,000		(152,500)	(152,500)	180,267	10/20/2045	1.G FE
654579-AD-3	NIPPON LIFE INSURANCE CO	D	06/26/2023	SMBN	XXX	2,199,375	2,250,000	2,250,000	2,250,000						2,250,000		(50,625)	(50,625)	80,325	10/16/2044	1.G FE
654579-AE-1	NIPPON LIFE INSURANCE CO	D	06/26/2023	SMBN	XXX	2,883,750	3,000,000	3,000,000	3,000,000						3,000,000		(116,250)	(116,250)	132,383	01/20/2046	1.G FE
65535H-BC-2	NOMURA HOLDINGS INC	D	04/26/2023	SNNY	XXX	4,633,215	4,655,000	4,655,000	4,655,000						4,655,000		(21,785)	(21,785)	211,629	07/06/2029	2.A FE
74737E-AA-2	QBE INSURANCE GROUP LTD	D	06/26/2023	JEFFERIES & COMPANY INC	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				178,333	11/24/2043	2.B FE
853254-BP-4	STANDARD CHARTERED PLC	D	04/14/2023	VARIOUS	XXX	14,229,211	15,380,000	15,380,000	15,380,000		1,260,852		(1,260,852)		14,119,148		110,063	110,063	266,045	05/21/2030	1.G FE
85573L-AA-9	STARR 2019-1 A	D	06/15/2023	MBS PAYDOWN	XXX	11,883	11,883	11,805	11,861		21		21		11,883				202	03/15/2044	2.B FE
87970U-BA-3	TELOS 2014-6A CR	C	04/17/2023	MBS PAYDOWN	XXX	661,962	661,962	661,962	661,962						661,962				23,533	01/17/2027	1.A FE
92857W-BS-8	VODAFONE GROUP PLC	D	05/17/2023	JPMORGAN SECURITIES INC	XXX	4,714,524	5,548,000	4,613,979	4,618,122		5,497		5,497		4,623,619		90,905	90,905	112,694	06/19/2049	2.B FE
92857W-BU-3	VODAFONE GROUP PLC	D	05/17/2023	JPMORGAN SECURITIES INC	XXX	16,329,180	21,000,000	15,915,870	15,934,438		27,826		27,826		15,962,264		366,916	366,916	599,958	09/17/2050	2.B
94950N-AS-1	WELF 2019-1A BR 6.59257% 20 JUL 32	D	06/05/2023	FREE TRANSFER	XXX	1,422,101	1,500,000	1,400,771			1,003		1,003		1,401,773		20,327	20,327	41,409	07/20/2032	1.F FE
BGH6SJ-PL-8	CTL - CAYMAN UNIVERSE HOLDINGS LLC	D	04/03/2023	SINKING FUND REDEMPTION	XXX	1,993,188	1,993,188	1,974,848	1,992,500		687		687		1,993,188				37,871	09/30/2045	1.D PL
BGH75U-HK-7	QATAR AIRWAYS	D	05/16/2023	VARIOUS	XXX	5,908,301	5,908,301	5,871,551	5,899,698		8,603		8,603		5,908,301				87,365	04/23/2031	1.D PL
BRSZJU-4C-6	NTPC LTD	D	06/05/2023	FREE TRANSFER	XXX	1,946,298	2,000,000	1,895,800	1,950,622		6,429		6,429		1,957,050		(10,752)	(10,752)	66,347	02/26/2026	2.C FE
G2019U-AM-3	COMOAT 5 05/24/23	D	05/24/2023	MATURITY	XXX	4,200,000	4,200,000	4,531,798	4,241,742		(41,742)		(41,742)		4,200,000				105,000	05/24/2023	1.G FE
G2037*-AJ-5	CHANEL LTD	D	04/13/2023	SINKING FUND REDEMPTION	XXX	24,500	24,500	24,500	24,500						24,500					10/13/2030	1.D
G2037*-AK-2	CHANEL LTD	D	04/13/2023	SINKING FUND REDEMPTION	XXX	25,500	25,500	25,500	25,500						25,500					10/13/2032	1.D
G2037*-AL-0	CHANEL LTD	D	04/13/2023	SINKING FUND REDEMPTION	XXX	27,000	27,000	27,000	27,000						27,000					10/13/2035	1.D
G2037*-AM-8	CHANEL LTD	D	04/13/2023	SINKING FUND REDEMPTION	XXX	32,000	32,000	32,000	32,000						32,000					10/13/2040	1.D
G3R238-AD-5	ADGLXY 2.94 09/30/40	D	04/01/2023	SINKING FUND REDEMPTION	XXX	180,144	180,144	151,211	179,409		735		735		180,144				(300)	09/30/2040	1.C FE
G5814#-AA-2	MARI JONE LTD	D	04/01/2023	SINKING FUND REDEMPTION	XXX	16,571	16,571	16,571	16,571						16,571				462	06/30/2031	2.C
G8762F-AB-6	TERMOC 7 7/8 01/30/29	D	04/01/2023	SINKING FUND REDEMPTION	XXX	96,750	96,750	101,008	96,859		(109)		(109)		96,750				3,810	01/30/2029	3.C
P3596@-AA-3	EVM II	D	05/16/2023	SINKING FUND REDEMPTION	XXX	14,005	14,005	14,005	14,005						14,005				422	12/31/2040	2.B PL
P40070-AB-3	FENIPE 4.317 09/20/27	D	04/26/2023	VARIOUS	XXX	111,176	111,176	113,490	111,332		(156)		(156)		111,176				(8,822)	09/20/2027	2.C FE
P4909L-AA-8	GNLQCI 4.634 07/31/29	D	04/26/2023	VARIOUS	XXX	123,480	123,480	129,160	124,009		(529)		(529)		123,480				(13,609)	07/31/2029	2.A FE
P82290-AR-1	BFALA 3 3/4 10/30/27	D	06/21/2023	HBB	XXX	812,700	900,000	942,750	927,462		(2,688)		(2,688)		924,774		(112,074)	(112,074)	21,844	10/30/2027	2.C FE
Y51478-AA-6	LLPLCA 6 7/8 02/04/39	D	04/26/2023	VARIOUS	XXX	89,523	89,523	102,187	89,885		(362)		(362)		89,523				(788)	02/04/2039	2.C FE
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,207,999,451	1,293,485,769	1,214,914,775	1,202,558,916	18,267	218,052	6,907,190	(6,670,871)		1,214,586,485		(6,587,047)	(6,587,047)	40,575,304	XXX	XXX
Bonds - Hybrid Securities																					
1309999999 - Bonds - Hybrid Securities																				XXX	XXX
Bonds - Parent, Subsidiaries, and Affiliates																					
12635X-AA-3	CSCN 2016-AA A		05/31/2023	PRIOR YEAR INCOME	XXX														25,065	11/27/2045	
12635X-AB-1	CSCN 2016-BA B		05/31/2023	PRIOR YEAR INCOME	XXX														551,653	11/27/2045	
36173M-AA-4	GPIM 2018-1 MM COMBO CLASS A		06/26/2023	VARIOUS	XXX	1,299,424	1,422,455	1,282,575	1,282,575						1,282,575		16,849	16,849	5,657	12/15/2060	3.C
40168P-AX-6	PDFNI 2016-D 1		06/16/2023	MBS PAYDOWN	XXX		78,595	78,595	78,595						78,595		(78,595)	(78,595)		04/12/2027	1.E FE
40170F-AA-4	GPIM 2018-1A A1		04/15/2023	MBS PAYDOWN	XXX	377,263	377,263	377,263	377,263						377,263				11,371	01/15/2031	1.A FE
40170F-AJ-5	GPIM 2018-1A A2		04/15/2023	MBS PAYDOWN	XXX	6,393	6,393	6,393	6,393						6,393				145	01/15/2031	1.A FE
BGH33D-QD-2	GUGGENHEIM LOAN SERV CO LLC		06/26/2023	SINKING FUND REDEMPTION	XXX	54,528	54,528	55,267	54,857		(329)		(329)		54,528				2,541	07/15/2055	1.C
BGH4SF-PA-5	GPIM HOLDINGS COV LITE TLB		06/30/2023	SINKING FUND REDEMPTION	XXX	205,836	205,836	205,322	204,895		941		941		205,836				6,419	07/22/2023	3.B PL
1509999999 - Bonds - Parent, Subsidiaries and Affiliates						1,943,444	2,145,070	2,005,415	2,004,578		612		612		2,005,190		(61,746)	(61,746)	602,851	XXX	XXX
Bonds - SVO Identified Funds																					
1619999999 - Bonds - SVO Identified Funds																				XXX	XXX
Bonds - Unaffiliated Bank Loans																					
00231@-AB-5	ATS ACQUISITION COMPANY T/L 1L 11/21		06/30/2023	VARIOUS	XXX	26,861	26,861	26,402	26,587		274		274		26,861				1,915	11/30/2026	2.C PL
02928@-AA-1	AMERICAN RESTORATION T/L 1L 10/20		06/30/2023	SINKING FUND REDEMPTION	XXX	9,628	9,628	9,435	9,329		110		110		9,628				574	10/02/2025	3.A PL
02928@-AC-7	AMERICAN RESTORATION DD T/L 1L 10/20		04/02/2023	VARIOUS	XXX	4,326	4,326	4,253	4,320		5		5		4,326				170	10/02/2025	3.A 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 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
03349#-AA-8	ANDERSEN COMMERCIAL PLUMBING T/L 1L 8/22		06/30/2023	VARIOUS	XXX	15,281	15,281	14,975	15,126		155		155		15,281				1,174	08/03/2027	2.C PL
05626#-AA-7	BWG T/L 1L 4/22		06/30/2023	VARIOUS	XXX	22,977	22,977	22,968	22,515		4		4		22,977				1,285	04/19/2027	1.E PL
10527@-AB-7	BRANDMUSCLE TL		06/30/2023	SINKING FUND REDEMPTION	XXX	36,165	36,165	35,603	35,769		396		396		36,165				1,260	02/17/2025	3.A PL
23363#-AB-5	DRS HOLDINGS T/L 1L (ADD-ON) 6/21		06/30/2023	VARIOUS	XXX	67,937	67,937	67,235	67,906		32		32		67,937				5,057	11/01/2025	4.A PL
29359@-AB-0	ENTACT ENVIRONMENTAL SVCS T/L		06/30/2023	VARIOUS	XXX	64,231	64,231	63,582	63,652		579		579		64,231				2,766	12/15/2025	2.B PL
30208*-AB-3	EXO GROUP T/L 1L 9/21		06/30/2023	SINKING FUND REDEMPTION	XXX	18,633	18,633	18,108	18,426		207		207		18,633				1,009	08/31/2026	3.B PL
36261*-AA-6	GUIDED PRACTICE R/C 1L 11/21		04/01/2023	PRIOR YEAR INCOME	XXX														5,536	11/24/2026	3.B PL
36261*-AB-4	GUIDED PRACTICE T/L 1L 11/21		06/30/2023	VARIOUS	XXX	6,538	6,538	6,407	6,336		68		68		6,538				413	11/24/2026	3.B PL
36261*-AC-2	GUIDED PRACTICE DD T/L 1L 11/21		06/30/2023	VARIOUS	XXX	2,002	2,002	2,002	2,002						2,002				149	11/24/2026	3.B PL
40178#-AA-6	GUIDED PRACTICE DD T/L 1L (ADD-ON) 9/22		06/30/2023	VARIOUS	XXX	11,427	11,427	11,198	11,388		39		39		11,427				640	11/24/2026	3.B PL
42801@-AB-7	HERSPIEGEL T/L 1L 12/21		05/30/2023	SINKING FUND REDEMPTION	XXX	119,970	119,970	117,571	118,809		1,162		1,162		119,970				3,279	12/14/2026	2.C PL
58439#-AA-3	MEDI-WEIGHTLOSS BUYER INC		06/30/2023	SINKING FUND REDEMPTION	XXX	6,465	6,465	6,336	6,403		62		62		6,465				326	10/28/2028	2.A PL
63607@-AA-1	NATIONAL FIRE & SAFETY LAST OUT TL		04/27/2023	SINKING FUND REDEMPTION	XXX	24,424	24,424	23,526	24,141		283		283		24,424				937	08/02/2026	3.A PL
63607@-AB-9	NATIONAL FIRE & SAFETY DD T/L 1L		04/27/2023	SINKING FUND REDEMPTION	XXX	20,460	20,460	20,460	20,460						20,460				641	08/02/2026	3.A PL
63607@-AC-7	NATIONAL FIRE T/L 1L (ADD-ON) 12/21		04/27/2023	VARIOUS	XXX	23,274	23,274	22,808	23,039		235		235		23,274				1,440	08/03/2026	3.A PL
70977@-AC-4	PEOPLEASE HOLDINGS T/L 1L (ADD-ON) 7/22		06/30/2023	VARIOUS	XXX	15,933	15,933	15,774	15,789		145		145		15,933				1,192	07/15/2027	3.A PL
70977@-AD-2	PEOPLEASE HOLDINGS R/C 1L (ADD-ON) 7/22		05/31/2023	PRIOR YEAR INCOME	XXX														124	07/15/2027	3.A PL
74876#-AA-0	QUINTESSENTIAL TOTS REVOLVER		04/24/2023	VARIOUS	XXX	168,000	168,000	168,000	168,000						168,000				8,966	04/14/2026	2.C PL
74876#-AB-8	QUINTESSENTIAL TOTS TL		06/30/2023	VARIOUS	XXX	24,000	24,000	23,475	23,767		233		233		24,000				1,489	04/14/2026	2.C PL
74876#-AC-6	QUINTESSENTIAL TOTS T/L 1L (ADD-ON) 2/22		06/30/2023	SINKING FUND REDEMPTION	XXX	2,885	2,885	2,885	2,885						2,885				152	04/14/2026	2.C PL
77636*-AB-6	ROOFING BUYER T/L 1L 12/21		06/30/2023	SINKING FUND REDEMPTION	XXX	10,713	10,713	10,499	10,595		118		118		10,713				724	12/08/2026	2.C PL
77636*-AC-4	ROOFING BUYER DD T/L 1L 12/21		06/30/2023	SINKING FUND REDEMPTION	XXX	34,335	34,335	34,008	34,080		103		103		34,335				1,385	12/08/2026	2.C PL
83068@-AA-1	THE SKIN CENTER T/L 1L (NOTE) 12/21		06/30/2023	VARIOUS	XXX	6,000	6,000	5,880	5,930		70		70		6,000				444	12/29/2026	2.C PL
83301@-AB-6	CENTURY SNACKS T/L 1L 6/22		05/30/2023	VARIOUS	XXX	99,246	99,246	97,261	98,233		1,012		1,012		99,246				4,605	06/30/2026	2.A PL
84833*-AA-5	SPERBER LANDSCAPE R/C 1L 9/21		06/08/2023	VARIOUS	XXX	1,706,263	1,706,263	1,706,263	905,379						1,706,263				27,880	09/01/2026	2.B PL
87221#-AA-4	TAUC MANAGEMENT T/L		04/27/2023	VARIOUS	XXX	48,570	48,570	47,841	48,160		410		410		48,570				1,801	02/12/2027	2.A PL
87221#-AB-2	TAUC MANAGEMENT DD T/L 1L 2/21		06/30/2023	VARIOUS	XXX	4,857	4,857	4,857	4,857						4,857				255	02/12/2027	2.A PL
87221#-AC-0	TAUC MANAGEMENT LLC REVOLVER		04/27/2023	VARIOUS	XXX	146,274	146,274	146,274	146,274						146,274				5,317	02/12/2027	2.A PL
88583@-AA-6	3 STEP SPORTS, LLC		04/28/2023	VARIOUS	XXX	1,874,457	2,029,250	1,929,666	1,641,336		19,670		19,670		1,966,086		(91,629)	(91,629)	14,246	02/06/2025	2.C PL
88583@-AD-0	3 STEP SPORTS DD T/L 1L (ADD-ON) 1/22		04/27/2023	VARIOUS	XXX	23,363	23,363	23,146	15,976		190		190		23,363				1,825	02/06/2025	2.C PL
88583@-AE-8	3 STEP SPORTS T/L 1L (ADD-ON) 6/22		06/30/2023	VARIOUS	XXX	1,275	1,275	1,235	1,235		39		39		1,275				421	02/06/2025	2.C PL
91859#-AA-5	V RENTAL HOLDINGS LLC DDTL		06/30/2023	VARIOUS	XXX	7,892	7,892	7,892	7,892						7,892				495	04/08/2026	2.B PL
91859#-AB-3	V RENTAL HOLDINGS LLC TL		06/30/2023	VARIOUS	XXX	76,442	76,442	74,002	75,630		812		812		76,442				3,198	04/08/2026	2.B PL
91859#-AD-9	V RENTAL T/L 1L (ADD-ON) 10/21		06/30/2023	SINKING FUND REDEMPTION	XXX	6,129	6,129	6,129	6,129						6,129				58	04/08/2026	2.B PL
92215*-AC-2	VARDIMAN T/L A 1L 3/22		04/24/2023	VARIOUS	XXX	50,014	50,014	49,513	49,811		202		202		50,014				3,490	03/18/2027	3.A PL
92215*-AD-0	VARDIMAN DD T/L 1L 3/22		04/28/2023	VARIOUS	XXX	431,438	431,438	428,462	427,503		221		221		429,891		1,547	1,547	31,700	03/18/2027	3.A PL
BANODS-GG-5	ARPAD SOLAR BORROWER LLC		05/11/2023	VARIOUS	XXX	3,721,351	3,773,626	3,773,626	3,773,626						3,773,626		(52,274)	(52,274)	128,036	07/15/2034	2.B PL
BGH53S-14-1	ML CHARLIE ML DELTA 2ND OUT 1L TL		06/01/2023	SINKING FUND REDEMPTION	XXX	12,567	12,567	12,457	12,558		9		9		12,567				527	06/20/2024	4.B PL
BGH578-GX-1	RECESS HOLDINGS(PLAYCORE) 1L TL CL		06/30/2023	SINKING FUND REDEMPTION	XXX	1,748	1,748	1,512	1,707		41		41		1,748				73	09/30/2024	4.A FE
BGH5BJ-7J-3	SUNSOURCE STS (CD&R HYDRA)TL 1L CL		06/30/2023	VARIOUS	XXX	12,093	12,093	11,860	11,981		112		112		12,093				532	12/11/2024	4.B FE
BGH5E3-XS-6	HIGHGATE 1L TL CL		05/15/2023	SINKING FUND REDEMPTION	XXX	404,262	404,262	399,112	403,590		672		672		404,262				5,501	02/15/2024	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
BGH5G1-HL-1	HEALTHCHANNELS INC 1L TL CL		06/30/2023	SINKING FUND REDEMPTION	XXX	2,723	2,723	2,618	2,688		36		36		2,723				128	04/03/2025	5.B FE
BGH62V-NS-6	ACETO (ATLAS INTERMEDIATE) 1L TL		06/30/2023	VARIOUS	XXX	7,500	7,500	7,450	7,427		73		73		7,500				474	04/29/2025	4.C
BGH63V-43-1	PLAYPOWER INC 1L TLB CL		06/30/2023	VARIOUS	XXX	4,096	4,096	4,016	4,058		38		38		4,096				313	05/07/2026	5.A FE
BGH642-ZB-2	API HOLDINGS III CORP 1L TLB CL		04/03/2023	VARIOUS	XXX	294,690	412,154	343,800	367,798		1,287	73,707	(72,420)		295,378		(688)	(688)	11,402	05/11/2026	5.C FE
BGH64S-JT-4	DREW MARINE 1L TL		06/30/2023	SINKING FUND REDEMPTION	XXX	15,000	15,000	14,775	14,917		83		83		15,000				658	06/26/2026	5.B GI
BGH66A-C4-3	TENEO HOLDINGS LLC 1L TLB CL		06/30/2023	VARIOUS	XXX	63,244	68,077	67,043	63,129		143		143		63,272		(28)	(28)	6,515	07/12/2025	4.B
BGH69Q-TB-1	BLUEFIN (BLACK MTN) 1L REV FUNDED		04/13/2023	SINKING FUND REDEMPTION	XXX	538,006	538,006	538,006	376,604						538,006				14,692	09/06/2024	5.B GI
BGH69Q-TX-3	BLUEFIN HOLDING (BLACK MTN) 1L TL		06/30/2023	VARIOUS	XXX	15,579	15,579	15,540	15,450		129		129		15,579				815	09/04/2026	5.B GI
BGH6B3-MZ-3	LIFELONG LEARNER (PSI) 1L TLB CL		06/30/2023	VARIOUS	XXX	65,083	65,083	64,333	64,437		646		646		65,083				3,586	10/04/2026	5.B GI
BGH6B4-2N-0	LIFELONG (PSI) 1L DDTLA FUNDED CL		06/30/2023	VARIOUS	XXX	4,225	4,225	4,183	4,183		42		42		4,225				239	10/19/2026	5.B GI
BGH6BJ-WV-6	LIFELONG (PSI) 1L DDTLB FUNDED CL		06/30/2023	SINKING FUND REDEMPTION	XXX	10,224	10,224	10,122	10,129		95		95		10,224				541	10/19/2026	5.B GI
BGH6C4-ZZ-6	GRANITE GENERATION LLC 1L TLB CL		06/20/2023	SINKING FUND REDEMPTION	XXX		6,130	5,823	5,926		(5,926)		(5,926)						110	11/09/2026	4.A FE
BGH6EB-G2-2	WIRB WCG (DA VINCI) 1L TL CL		04/13/2023	VARIOUS	XXX	2,532	2,532	2,525	2,523		8		8		2,532				130	01/08/2027	4.B
BGH6H3-9P-4	HERSHA HOSPITALITY(SOUTHPAW) 1L TL		06/30/2023	VARIOUS	XXX	9,465	9,465	9,299	9,383		82		82		9,465				674	03/02/2026	5.B GI
BGH6H9-CB-8	STANDARDAERO(DYNSTY)1L TLB1 CL		04/10/2023	VARIOUS	XXX	238,235	243,719	208,056	219,530		5,382		5,382		226,169		12,066	12,066	5,708	04/06/2026	4.C FE
BGH6JD-1G-8	LYTX INC 1L TL CL 2020 A&R		05/31/2023	PRIOR YEAR INCOME	XXX														1	02/28/2028	4.C YE
BGH6NM-13-2	HAMILTON PROJECTS (PANDA) 1L TL		05/12/2023	PRIOR YEAR INCOME	XXX														4,458	06/10/2027	4.A
BGH6QT-S7-6	WIDEORBIT 1L TL		06/29/2023	PRIOR YEAR INCOME	XXX														420,271	07/07/2025	4.C
BGH6VF-B9-4	SOUTHERN VETERINARY PART 1L TL CL		06/30/2023	SINKING FUND REDEMPTION	XXX	11,826	11,826	11,804	11,759		67		67		11,826				524	10/05/2027	4.C
BGH6VS-UH-7	HELP AT HOME (HAH GROUP) 1L TL CL		06/30/2023	SINKING FUND REDEMPTION	XXX	84,736	84,736	83,645	83,969		767		767		84,736				6,439	10/29/2027	4.C
BGH6WC-8X-1	HELP AT HOME(HAH) 1L DDTL CL FUNDED		06/30/2023	SINKING FUND REDEMPTION	XXX	10,695	10,695	10,695	10,695						10,695				531	10/29/2027	4.C
BGH6WV-MF-2	CAPSTONE ACQUISITION 1L TL		06/30/2023	SINKING FUND REDEMPTION	XXX	82,835	82,835	82,052	82,098		737		737		82,835				4,039	10/29/2027	4.B PL
BGH6WV-N4-6	CAPSTONE ACQUISITION 1L DDTL FUND		06/30/2023	VARIOUS	XXX	4,790	4,790	4,766	4,749		42		42		4,790				228	11/12/2027	4.B
BGH6X2-AX-9	PARK PLACE TECH 1L TL CL		06/30/2023	SINKING FUND REDEMPTION	XXX	320,000	320,000	307,200	316,899		3,101		3,101		320,000				14,670	11/10/2027	4.C FE
BGH6YV-TD-8	SYNDIGO 1L TL CL		06/30/2023	VARIOUS	XXX	91,020	91,020	89,655	90,424		596		596		91,020				3,999	12/10/2027	4.C FE
BGH6ZC-5D-5	DXP ENTERPRISES 1L TLB		06/30/2023	VARIOUS	XXX	84,375	84,375	83,320	83,721		654		654		84,375				4,266	12/16/2027	4.B FE
BGH6ZX-93-7	SEAL FOR LIFE USD 3RD INCR 1L TL		06/30/2023	VARIOUS	XXX	38,990	38,990	38,113	38,541		449		449		38,990				2,679	07/23/2025	4.A PL
BGH70Y-8Z-1	WOMENS CARE 1L TL CL		06/30/2023	SINKING FUND REDEMPTION	XXX	16,500	16,500	16,541	16,500						16,500				588	01/15/2028	4.C FE
BGH71R-7C-7	KRONOS (KIK) 1L TLB CL		04/03/2023	VARIOUS	XXX	2,500	2,500	2,500	2,500						2,500				108	12/22/2026	4.C FE
BGH71R-WP-0	MB2 1L TL CL		06/30/2023	SINKING FUND REDEMPTION	XXX	81,139	81,139	79,517	80,269		870		870		81,139				4,702	01/29/2027	4.B PL
BGH71R-WR-6	MB2 1L DDTL CL FUNDED		06/30/2023	SINKING FUND REDEMPTION	XXX	28,861	28,861	28,633	28,632		229		229		28,861				2,524	01/29/2027	3.A PL
BGH72H-OJ-0	OIL CHANGER 1L TL		06/30/2023	SINKING FUND REDEMPTION	XXX	27,015	27,015	26,381	26,695		320		320		27,015				1,620	02/04/2027	5.A
BGH72H-OZ-4	OIL CHANGER 1L DDTL FUNDED		06/30/2023	SINKING FUND REDEMPTION	XXX	18,507	18,507	18,266	18,304		203		203		18,507				1,110	02/08/2027	5.B GI
BGH734-YS-1	BIMINI GROUP 1L TL CL		06/30/2023	SINKING FUND REDEMPTION	XXX	36,649	36,649	35,732	36,238		411		411		36,649				2,075	02/18/2026	4.C
BGH73L-XJ-4	PYE BARKER 1L DDTL CL FUNDED		04/13/2023	VARIOUS	XXX	4,369	4,369	4,369	4,369						4,369				224	11/26/2025	4.C PL
BGH745-KW-3	CCRR PARENT INC 1L TLB CL		04/13/2023	SINKING FUND REDEMPTION	XXX	12,625	12,625	12,562	12,583		42		42		12,625				346	03/03/2028	4.B FE
BGH75F-FZ-9	FIRST BRANDS 1L TLB CL		06/30/2023	VARIOUS	XXX	8,295	8,295	8,295	8,295						8,295				588	03/30/2027	4.A
BGH76P-HQ-4	HIGHTOWER 1L TL CL		06/30/2023	SINKING FUND REDEMPTION	XXX	18,119	18,119	17,983	18,020		99		99		18,119				679	04/21/2028	4.C
BGH77E-7S-5	CUBIC (ATLAS) 1L TLB CL		06/30/2023	VARIOUS	XXX	163	163	161	160		2		2		163				9,273	04/28/2028	4.B FE
BGH77E-9S-3	CUBIC (ATLAS) 1L TLC CL		06/30/2023	SINKING FUND REDEMPTION	XXX	47	47	47	47						47				7	04/28/2028	4.A FE
BGH77G-0R-9	PABST (BLUE RIBBON) 1L TLB CL		06/30/2023	VARIOUS	XXX	708,766	708,766	691,434	703,312		5,454		5,454		708,766				34,194	04/29/2028	4.C
BGH78H-8M-9	PYE BARKER 1L DDTL CL FUNDED INCR		04/13/2023	SINKING FUND REDEMPTION	XXX	3,969	3,969	3,929	3,952		17		17		3,969				200	11/26/2025	4.C 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
BGH79J-YC-7	SOLERA 1L REV CL USD FUNDED		06/15/2023	VARIOUS	XXX	1,319,127	1,319,127	1,319,127	1,200,898						1,319,127				48,422	06/04/2026	3.C FE
BGH7B8-P6-1	CENGAGE LEARNING INC 1L TLB CL		04/13/2023	SINKING FUND REDEMPTION	XXX	8,125	8,125	8,135	8,125						8,125				168	07/14/2026	4.B FE
BGH7CJ-QA-6	MCGRAW HILL TLB 1L CL		04/26/2023	VARIOUS	XXX	209,867	234,070	231,729	231,781		116		116		231,897		(22,031)	(22,031)	6,293	07/28/2028	4.B FE
BGH7D0-2F-1	VERITEXT 1L TL CL		06/30/2023	SINKING FUND REDEMPTION	XXX	11,455	11,455	11,369	11,358		97		97		11,455				509	08/01/2025	4.B
BGH7D1-Q3-0	SWEETWATER SOUND 1L TLB CL		06/30/2023	VARIOUS	XXX	12,234	12,234	12,112	12,136		98		98		12,234				668	07/29/2028	4.B FE
BGH7DC-XA-2	SOTHEBYS 1L TLB CL REFI		04/17/2023	SINKING FUND REDEMPTION	XXX	2,329	2,329	2,329	2,329						2,329				105	01/15/2027	4.B FE
BGH7DM-SF-5	EISNERAMPER 1L TLB CL		06/30/2023	VARIOUS	XXX	107,243	107,243	106,166	106,830		412		412		107,243				14,852	08/13/2028	4.B FE
BGH7GS-78-8	MB2 1L DDTL CL FUNDED		06/30/2023	SINKING FUND REDEMPTION	XXX	36,862	36,862	36,494	36,487		375		375		36,862				2,649	01/29/2027	4.B PL
BGH7GZ-2Y-0	VECTOR (USNR WOOD FIBER) 1L TLB CL		06/30/2023	VARIOUS	XXX	11,000	11,000	10,835	10,939		61		61		11,000				410	10/08/2028	4.B FE
BGH7GZ-3V-5	FLORIDA FOOD 1L TLB CL		06/30/2023	SINKING FUND REDEMPTION	XXX	93,104	93,104	91,242	92,415		689		689		93,104				4,183	10/08/2028	5.A
BGH7H8-9W-6	EYECARE PARTNERS LLC 1L TL CL		06/30/2023	SINKING FUND REDEMPTION	XXX	15,313	15,313	15,274	15,198		115		115		15,313				836	10/14/2028	4.C FE
BGH7JB-5F-8	MICHAEL BAKER 1L TLB CL		06/30/2023	SINKING FUND REDEMPTION	XXX	31,696	31,696	31,379	31,530		166		166		31,696				1,145	10/26/2028	4.B FE
BGH7KP-1Y-8	CLAROS MORTGAGE TRUST 1L TLB REFI		06/30/2023	VARIOUS	XXX	1,803	1,803	1,803	1,803						1,803				87	08/10/2026	4.A FE
BGH7KU-GN-6	FRANCHISE 1L TL		06/20/2023	SINKING FUND REDEMPTION	XXX	540,518	540,518	534,437	537,606		2,912		2,912		540,518					11/22/2023	3.C FE
BGH7LG-CT-6	SEAL FOR LIFE 1L TL 4TH INCR		06/30/2023	SINKING FUND REDEMPTION	XXX	5,254	5,254	5,149	5,189		65		65		5,254				313	07/23/2025	4.A PL
BGH7M8-DU-9	SECRETARIAT ADVISORS 1L TL CL		06/13/2023	SINKING FUND REDEMPTION	XXX	28,716	28,716	28,572	28,632		84		84		28,716				1,570	12/13/2028	4.B
BGH7M8-KW-7	SECRETARIAT 1L DDTL CL FUNDED		04/14/2023	SINKING FUND REDEMPTION	XXX	2,830	2,830	2,830	2,830						2,830				102	12/29/2028	4.B
BGH7MK-R7-8	KRONOS (KIK) 1L TL CL		06/20/2023	VARIOUS	XXX	26,250	26,250	25,725	26,092		158		158		26,250				1,200	12/22/2026	4.C
BGH7NR-Y4-1	FERTITTA (GOLDEN NUGGET) 1L TL CL		06/20/2023	SINKING FUND REDEMPTION	XXX	2,500	2,500	2,494	2,495		(2,495)		(2,495)						26	01/12/2029	4.B FE
BGH5NM-99-3	24/7 INTOUCH 1L TL CL	A	06/30/2023	VARIOUS	XXX	3,608	3,608	3,572	3,574		34		34		3,608				200	08/20/2025	4.B FE
BGH60V-KK-8	AVISON YOUNG CANADA 1L TL	A	05/02/2023	VARIOUS	XXX	636,995	866,660	855,384	857,532		827		827		858,360		(221,364)	(221,364)	34,827	01/30/2026	5.A FE
BGH74V-BF-3	NAVACORD CORP 1L TL CL		05/01/2023	VARIOUS	XXX	17,957	18,374	24,078	17,942		42		42	6,337	24,321	(6,364)		(6,364)	72,574	03/27/2028	4.A FE
BGH5N3-DH-2	ALEXANDER MANN 1L REV GBP FUNDED	B	06/20/2023	VARIOUS	XXX	1,515,454	1,724,415	1,672,251	148,978					(4,530)	1,672,251	1,252	(158,049)	(156,797)	16,671	12/16/2024	4.B PL
BGH6UR-8S-1	DELTA SKYMILES IP 1L TLB	D	04/01/2023	PRIOR YEAR INCOME	XXX														876,096	10/20/2027	2.B FE
BGH6Y8-E6-0	BARENTZ 1L TL CL USD	D	06/30/2023	SINKING FUND REDEMPTION	XXX	7,333	7,333	7,260	7,278		55		55		7,333				331	11/25/2027	4.B FE
BGH7KP-LM-2	AI CONVOY (COBHAM) 1L TLB CL USD	D	06/20/2023	VARIOUS	XXX	17,163	17,120	17,130		(17,130)			(17,130)						138,754	01/18/2027	4.A FE
1909999999 - Bonds - Unaffiliated Bank Loans						16,983,172	17,807,060	17,466,553	14,637,151		30,529	73,707	(43,178)	1,807	17,520,735	(5,112)	(532,450)	(537,562)	2,062,326	XXX	XXX
Bonds - Unaffiliated Certificates of Deposit																					
2019999999 - Bonds - Unaffiliated Certificates of Deposit																				XXX	XXX
2509999997 - Bonds - Subtotals - Bonds - Part 4						1,579,091,988	1,686,532,723	1,575,457,133	1,567,813,013	18,267	721,715	11,694,780	(10,954,798)	1,807	1,578,635,266	(5,112)	461,822	456,710	52,157,512	XXX	XXX
2509999999 - Bonds - Subtotals - Bonds						1,579,091,988	1,686,532,723	1,575,457,133	1,567,813,013	18,267	721,715	11,694,780	(10,954,798)	1,807	1,578,635,266	(5,112)	461,822	456,710	52,157,512	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred																					
064058-AH-3	BANK OF NEW YORK MELLON CORP/THE		06/26/2023	PARIBAS	1,000,000.000	972,500		1,000,000	960,130	39,870			39,870		1,000,000		(27,500)	(27,500)	36,294	XXX	2.A
172967-GD-7	CITIGROUP INC		04/19/2023	WELLS FARGO	11,100,000.000	11,100,000		11,100,000	10,991,775	108,225			108,225		11,100,000				551,764	XXX	3.A FE
172967-JM-4	CITIGROUP INC		05/01/2023	BANK OF AMERICA	9,750,000.000	9,189,375		9,619,688	8,781,825	864,787	1,278		866,065		9,647,890		(458,515)	(458,515)	270,725	XXX	3.A FE
172967-MU-2	CITIGROUP INC		04/28/2023	JEFFERIES & COMPANY INC	900,000.000	786,375		844,313	784,008	60,305			60,305		844,313		(57,938)	(57,938)	14,200	XXX	3.A FE
172967-MV-0	CITIGROUP INC		04/28/2023	JEFFERIES & COMPANY INC	2,150,000.000	1,835,563		1,986,063	1,832,875	153,188			153,188		1,986,063		(150,500)	(150,500)	37,953	XXX	3.A FE
316773-CM-0	FIFTH THIRD BANCORP		06/01/2023	VARIOUS	8,700,000.000	7,609,823		8,541,050	8,265,000	317,902	1,849		319,751		8,584,750		(974,928)	(974,928)	409,803	XXX	3.A FE
33616C-69-6	FIRST REPUBLIC BANK		05/08/2023	VARIOUS	1,360,000.000	13,625	25.00	34,000,000	23,473,600	10,526,400		34,000,000	(23,473,600)				13,625	13,625	382,500	XXX	6.
33616C-74-6	FIRST REPUBLIC BANK		05/17/2023	VARIOUS	2,690,000.000	26,900	25.00	67,250,000	44,196,700	23,053,300		67,250,000	(44,196,700)				26,900	26,900	714,531	XXX	6.

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
33616C-76-1	FIRST REPUBLIC BANK		05/23/2023	VARIOUS	1,840,000.000	18,400	25.00	46,000,000	29,440,000	16,560,000		46,000,000	(29,440,000)				18,400	18,400	474,376	XXX	6.
38144G-AE-1	GOLDMAN SACHS GROUP INC/THE		05/01/2023	BANK OF AMERICA	4,000,000.000	3,310,000		4,005,200	3,258,808	746,273	(36)		746,237		4,005,046		(695,046)	(695,046)	73,044	XXX	3.A FE
38144G-AG-6	GOLDMAN SACHS GROUP INC/THE		05/31/2023	VARIOUS	10,000,000.000	7,987,500		9,937,500	8,075,000	1,863,920	483		1,864,403		9,939,403		(1,951,903)	(1,951,903)	281,861	XXX	3.A FE
48126H-AA-8	JPMORGAN CHASE & CO		06/26/2023	PARIBAS	3,500,000.000	3,496,500		3,662,438	3,423,350	210,087	(2,476)		207,611		3,630,961		(134,461)	(134,461)	190,750	XXX	2.B FE
55261F-AG-9	M&T BANK CORP		04/13/2023	VARIOUS	7,250,000.000	6,286,525		7,334,375	7,077,450	182,410	(2,594)		179,816		7,257,266		(970,741)	(970,741)	312,844	XXX	2.C FE
55261F-AH-7	M&T BANK CORPORATION		05/17/2023	BANK OF AMERICA	26,700,000.000	18,812,876		26,699,970	22,946,514	3,753,462			3,753,462		26,699,976		(7,887,100)	(7,887,100)	736,615	XXX	2.C FE
55261F-AL-8	M&T BANK CORPORATION		05/17/2023	BANK OF AMERICA	38,000,000.000	28,392,418		38,000,000	34,765,440	3,234,560			3,234,560		38,000,000		(9,607,583)	(9,607,583)	1,505,641	XXX	2.C FE
665859-85-6	NORTHERN TRUST CORPORATION		06/08/2023	BANK OF OKLAHOMA	860,000.000	18,802,010	25.00	21,500,000	17,028,000	4,472,000			4,472,000		21,500,000		(2,697,990)	(2,697,990)	505,250	XXX	2.A FE
665859-AQ-7	NORTHERN TRUST CORPORATION		05/02/2023	VARIOUS	1,501,000.000	1,368,249		1,501,000	1,315,446	185,554			185,554		1,501,000		(132,751)	(132,751)	41,550	XXX	2.A FE
693475-AK-1	PNC FINANCIAL SERVICES GROUP INC		06/01/2023	VARIOUS	14,575,000.000	14,517,281		13,737,500	14,538,562	(558,603)	7,897		(550,706)		13,987,857		529,423	529,423	651,547	XXX	2.B FE
693475-AQ-8	PNC FINANCIAL SERVICES GROUP INC (		06/06/2023	VARIOUS	8,049,000.000	7,022,193		8,049,000	6,958,361	1,090,640			1,090,640		8,049,000		(1,026,808)	(1,026,808)	230,783	XXX	2.B FE
693475-BD-6	PNC FINANCIAL SERVICES GROUP INC (		06/01/2023	VARIOUS	19,000,000.000	16,633,208		19,000,000	17,852,780	1,147,220			1,147,220		19,000,000		(2,366,793)	(2,366,793)	593,626	XXX	2.B FE
857477-60-8	STATE STREET CORP		05/15/2023	VARIOUS	80,000.000	1,899,346	25.00	2,000,000	1,928,000	72,000			72,000		2,000,000		(100,654)	(100,654)	29,556	XXX	2.A FE
857477-AQ-6	STATE STREET CORP		05/01/2023	SEAPORT SECURITIES CORP	3,000,000.000	2,994,750		3,000,000	2,991,810	8,190			8,190		3,000,000		(5,250)	(5,250)	97,303	XXX	2.A FE
902973-AZ-9	US BANCORP		06/29/2023	VARIOUS	11,282,000.000	9,017,880		11,284,820	9,833,053	1,451,262	(38)		1,451,224		11,284,277		(2,266,397)	(2,266,397)	393,101	XXX	2.B FE
949746-55-6	WELLS FARGO AND COMPANY		05/25/2023	BANK OF OKLAHOMA	381,600.000	9,406,195	25.00	9,540,000	8,780,616	759,384			759,384		9,540,000		(133,805)	(133,805)	139,524	XXX	2.B FE
949746-RN-3	WELLS FARGO & CO		05/12/2023	UBS SECURITIES LLC	22,039,000.000	21,128,190		22,161,570	21,267,635	803,491	(4,827)		798,664		22,066,299		(938,109)	(938,109)	526,407	XXX	2.B FE
949746-TD-3	WELLS FARGO & COMPANY		05/26/2023	VARIOUS	25,950,000.000	22,141,875		26,481,875	22,713,127	3,768,748			3,768,748		26,481,875		(4,340,000)	(4,340,000)	421,975	XXX	2.B
94988U-12-8	WELLS FARGO & CO		06/29/2023	BANK OF OKLAHOMA	1,250,400.000	23,304,224	25.00	30,962,792	22,994,856	7,967,936			7,967,936		30,962,792		(7,658,568)	(7,658,568)	537,270	XXX	2.B FE
94988U-15-1	WELLS FARGO & COMPANY		05/16/2023	BANK OF OKLAHOMA	200,000.000	3,849,726	25.00	4,700,000	3,664,000	1,036,000			1,036,000		4,700,000		(850,274)	(850,274)	59,376	XXX	2.B FE
EP0597-73-2	PARTNERRE LTD	D	06/27/2023	BANK OF OKLAHOMA	79,993.000	1,542,255	25.00	1,999,825	1,505,468	494,357			494,357		1,999,825		(457,570)	(457,570)	28,417	XXX	2.B FE
EP0599-00-1	RENAISSANCERE HOLDINGS LTD	D	06/27/2023	BANK OF OKLAHOMA	110,600.000	1,998,124	25.00	2,765,000	1,791,720	973,280			973,280		2,765,000		(766,876)	(766,876)	46,995	XXX	2.B FE
4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred						255,463,886	XXX	448,663,979	363,435,909	85,346,148	1,536	147,250,000	(61,902,316)		301,533,593		(46,069,712)	(46,069,712)	10,295,581	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred																					
4029999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred							XXX													XXX	XXX
Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred																					
4319999999 - Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred							XXX													XXX	XXX
Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred																					
4329999999 - Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred							XXX													XXX	XXX
4509999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 4						255,463,886	XXX	448,663,979	363,435,909	85,346,148	1,536	147,250,000	(61,902,316)		301,533,593		(46,069,712)	(46,069,712)	10,295,581	XXX	XXX
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks						255,463,886	XXX	448,663,979	363,435,909	85,346,148	1,536	147,250,000	(61,902,316)		301,533,593		(46,069,712)	(46,069,712)	10,295,581	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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																					
74981W-11-5	RXR ACQUISITION CORP WARRANTS		06/20/2023	SINKING FUND REDEMPTION	106,843.000		XXX	80,703		80,703			80,703		80,703		(80,703)	(80,703)		XXX	XXX
BGH5UX-BS-6	PARAMOUNT DEVELOPMENT FINANCE LLC		06/15/2023	SINKING FUND REDEMPTION	0.078		XXX		1											XXX	XXX
BGH5WW-G2-8	WIND RIVER WARRANT		05/31/2023	PRIOR YEAR INCOME			XXX												24,728	XXX	XXX
5019999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded							XXX	80,703	1	80,703			80,703		80,703		(80,703)	(80,703)	24,728	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other																					
5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other							XXX													XXX	XXX
Common Stocks - Mutual Funds - Designations Assigned by the SVO																					
5319999999 - Common Stocks - Mutual Funds - Designations Assigned by the SVO							XXX													XXX	XXX
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO																					
5329999999 - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO							XXX													XXX	XXX
Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO																					
5519999999 - Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO							XXX													XXX	XXX
Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO																					
5529999999 - Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO							XXX													XXX	XXX
Common Stocks - Closed-End Funds - Designations Assigned by the SVO																					
5719999999 - Common Stocks - Closed-End Funds - Designations Assigned by the SVO							XXX													XXX	XXX
Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO																					
09253R-10-5	BLACKROCK MUNIVEST FUND		04/05/2023	VARIOUS	70,521.000	486,882	XXX	571,335	494,352	76,983			76,983		571,335		(84,453)	(84,453)	9,438	XXX	
09254F-10-0	BLACKROCK MUNIYIELD QUALITY		04/03/2023	PRIOR YEAR INCOME			XXX												1,460	XXX	
670657-10-5	NUVEEN AMT-FREE QLTY MUNI INC FUND		04/10/2023	VARIOUS	631,138.000	6,987,457	XXX	8,505,890	7,176,039	1,329,851			1,329,851		8,505,890		(1,518,434)	(1,518,434)	100,754	XXX	
67066V-10-1	NUVEEN QUALITY MUNICIPAL INC FUND		04/13/2023	VARIOUS	905,821.000	10,435,000	XXX	12,582,456	10,688,688	1,893,768			1,893,768		12,582,456		(2,147,456)	(2,147,456)	94,651	XXX	
67066Y-10-5	NUVEEN CA QUAL MUNI INC FD		04/12/2023	VARIOUS	206,054.000	2,269,812	XXX	2,851,023	2,281,018	570,005			570,005		2,851,023		(581,210)	(581,210)	34,350	XXX	
67071L-10-6	NUVEEN AMT-FR MUNI CREDIT FD		04/12/2023	VARIOUS	493,202.000	5,841,118	XXX	7,133,460	5,987,472	1,145,988			1,145,988		7,133,460		(1,292,342)	(1,292,342)	85,899	XXX	
5729999999 - Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO						26,020,269	XXX	31,644,164	26,627,569	5,016,595			5,016,595		31,644,164		(5,623,895)	(5,623,895)	326,552	XXX	XXX
Common Stocks - Exchange Traded Funds																					
5819999999 - Common Stocks - Exchange Traded Funds							XXX													XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded																					
5919999999 - Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded							XXX													XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates - Other																					
5929999999 - Common Stocks - Parent, Subsidiaries and Affiliates - Other							XXX													XXX	XXX
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 4						26,020,269	XXX	31,724,867	26,627,570	5,097,298			5,097,298		31,724,867		(5,704,598)	(5,704,598)	351,280	XXX	XXX
5989999999 - Common Stocks - Subtotals - Common Stocks						26,020,269	XXX	31,724,867	26,627,570	5,097,298			5,097,298		31,724,867		(5,704,598)	(5,704,598)	351,280	XXX	XXX
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks						281,484,155	XXX	480,388,846	390,063,479	90,443,446	1,536	147,250,000	(56,805,018)		333,258,460		(51,774,310)	(51,774,310)	10,646,861	XXX	XXX
6009999999 Totals						1,860,576,143	XXX	2,055,845,979	1,957,876,492	90,461,713	723,251	158,944,780	(67,759,816)	1,807	1,911,893,726	(5,112)	(51,312,488)	(51,317,600)	62,804,373	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 Effective – Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
0019999999 - Purchased Options - Hedging Effective – Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants														XXX							XXX	XXX
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
0029999999 - Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options														XXX							XXX	XXX
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
0039999999 - Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps														XXX							XXX	XXX
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
0049999999 - Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors														XXX							XXX	XXX
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
0059999999 - Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars														XXX							XXX	XXX
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																						
0069999999 - Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other														XXX							XXX	XXX
0079999999 - Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Subtotal - Hedging Effective														XXX							XXX	XXX
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
0089999999 - Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants														XXX							XXX	XXX
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
0099999999 - Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options														XXX							XXX	XXX
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
0109999999 - Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps														XXX							XXX	XXX
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
0119999999 - Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors														XXX							XXX	XXX
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
0129999999 - Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars														XXX							XXX	XXX
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																						
0139999999 - Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other														XXX							XXX	XXX
0149999999 - Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Subtotal - Hedging Effective														XXX							XXX	XXX
Purchased Options - Hedging Other - Call Options and Warrants																						
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/06/2022	07/06/2023	2,211		3,845.08	87,550			1,412					(43,775)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/06/2022	07/06/2023	1,690		3,845.08	83,850			1,352					(41,925)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Morgan Stanley-	07/13/2022	07/13/2023	1,052		3,801.78	38,400			1,342					(19,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Morgan Stanley-	07/13/2022	07/13/2023	921		3,801.78	45,500			1,590					(22,750)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	07/20/2022	07/20/2023	1,010		3,959.90	38,400			2,168					(19,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	07/20/2022	07/20/2023	884		3,959.90	46,200			2,608					(23,100)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	07/27/2022	07/27/2023	1,243		4,023.61	70,000			5,081					(35,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/27/2022	07/27/2023	1,615		4,023.61	28,500			2,069					(14,250)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	08/03/2022	08/03/2023	602		4,155.17	23,750			2,171					(11,875)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	08/03/2022	08/03/2023	602		4,155.17	35,000			3,199					(17,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	08/10/2022	08/10/2023	950		4,210.24	38,800			4,276					(19,400)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	08/10/2022	08/10/2023	713		4,210.24	41,700			4,596					(20,850)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	08/17/2022	08/17/2023	702		4,274.04	31,800			4,103					(15,900)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	08/17/2022	08/17/2023	1,755		4,274.04	96,750			12,484					(48,375)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	08/24/2022	08/24/2023	483		4,140.77	20,400			3,016					(10,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	08/24/2022	08/24/2023	1,328		4,140.77	73,700			10,897					(36,850)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/07/2022	09/07/2023	2,136		3,979.87	85,850			15,978					(42,925)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/07/2022	09/07/2023	1,633		3,979.87	91,000			16,936					(45,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/14/2022	09/14/2023	380		3,946.01	14,550			2,991					(7,275)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/14/2022	09/14/2023	1,394		3,946.01	63,250			13,001					(31,625)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	09/21/2022	09/21/2023	396		3,789.93	13,350			3,004		51,506			(6,675)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	09/21/2022	09/21/2023	1,319		3,789.93	56,000			12,600		213,503			(28,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/28/2022	09/28/2023	269		3,719.04	8,400			2,053		6,200			(4,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/28/2022	09/28/2023	1,479		3,719.04	58,850			14,386		64,848			(29,425)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	10/05/2022	10/05/2023	793		3,783.28	26,100			6,815		12,563			(13,050)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	10/05/2022	10/05/2023	793		3,783.28	36,600			9,557		35,742			(18,300)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Morgan Stanley-	10/12/2022	10/12/2023	1,118		3,577.03	31,600			8,866		38,312			(15,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Morgan Stanley-	10/12/2022	10/12/2023	978		3,577.03	36,750			10,310		58,914			(18,375)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	10/19/2022	10/19/2023	1,082		3,695.16	33,600			10,080		24,936			(16,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	10/19/2022	10/19/2023	677		3,695.16	26,000			7,800		28,093			(13,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	10/26/2022	10/26/2023	783		3,830.68	24,300			7,763		18,387			(12,150)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	10/26/2022	10/26/2023	1,305		3,830.68	50,000			15,972		58,512			(25,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	11/02/2022	11/02/2023	931		3,759.69	28,700			9,726					(14,350)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	11/02/2022	11/02/2023	532		3,759.69	21,400			7,252		366			(10,700)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	11/09/2022	11/09/2023	1,467		3,748.57	45,100			16,161		74,977			(22,550)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	11/09/2022	11/09/2023	400		3,748.57	18,900			6,773		38,644			(9,450)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	11/16/2022	11/16/2023	1,389		3,958.79	48,950			18,492		21,278			(24,475)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	11/16/2022	11/16/2023	505		3,958.79	26,600			10,049		23,195			(13,300)				

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	Morgan Stanley-	11/23/2022	11/23/2023	1,117		4,027.26	43,650			18,188		13,081			(21,825)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Morgan Stanley-	11/23/2022	11/23/2023	745		4,027.26	44,100			18,375		28,490			(22,050)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	12/07/2022	12/07/2023	763		3,933.92	28,800			12,542		33,442			(14,400)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	12/07/2022	12/07/2023	1,906		3,933.92	89,250			38,867		118,420			(44,625)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	12/14/2022	12/14/2023	876		3,995.32	34,650			15,742		21,552			(17,325)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	12/14/2022	12/14/2023	501		3,995.32	29,800			13,538		27,470			(14,900)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	12/21/2022	12/21/2023	1,289		3,878.44	56,500			26,731		267,470			(28,250)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	12/21/2022	12/21/2023	387		3,878.44	21,900			10,361		94,881			(10,950)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Morgan Stanley-	12/28/2022	12/28/2023	396		3,783.22	14,550			7,158		37,717			(7,275)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Morgan Stanley-	12/28/2022	12/28/2023	925		3,783.22	52,850			25,999		132,238			(26,425)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	01/04/2023	01/04/2024	260		3,852.97		11,400		5,823		22,900			(5,577)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	01/04/2023	01/04/2024	908		3,852.97		52,850		26,993		111,963			(25,857)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	01/11/2023	01/11/2024	882		3,969.61		48,300		25,578		61,404			(22,722)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	01/11/2023	01/11/2024	252		3,969.61		16,400		8,685		22,350			(7,715)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	01/18/2023	01/18/2024	1,400		3,928.86		81,950		44,940		144,005			(37,010)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	01/18/2023	01/18/2024	255		3,928.86		16,700		9,158		31,200			(7,542)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	01/25/2023	01/25/2024	622		4,016.22		31,250		17,725		83,999			(13,525)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	01/25/2023	01/25/2024	747		4,016.22		51,900		29,438		129,142			(22,462)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Morgan Stanley-	02/01/2023	02/01/2024	728		4,119.21		36,600		21,459		52,541			(15,141)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Morgan Stanley-	02/01/2023	02/01/2024	607		4,119.21		49,750		29,169		76,296			(20,581)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	02/08/2023	02/08/2024	607		4,117.86		33,750		20,491		56,966			(13,259)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	02/08/2023	02/08/2024	729		4,117.86		58,800		35,700		101,058			(23,100)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	02/15/2023	02/15/2024	482		4,147.60		22,600		14,192		5,908			(8,408)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	02/15/2023	02/15/2024	1,085		4,147.60		80,100		50,301		36,996			(29,799)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	02/22/2023	02/22/2024	626		3,991.05		29,750		19,302		73,658			(10,448)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	02/22/2023	02/22/2024	626		3,991.05		47,500		30,818		111,338			(16,682)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Morgan Stanley-	03/01/2023	03/01/2024	759		3,951.39		35,400		23,695		121,035			(11,705)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Morgan Stanley-	03/01/2023	03/01/2024	1,139		3,951.39		78,300		52,410		243,185			(25,890)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	03/08/2023	03/08/2024	1,002		3,992.01		48,800		33,583		163,805			(15,217)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	03/08/2023	03/08/2024	501		3,992.01		31,000		21,333		93,305			(9,667)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	03/15/2023	03/15/2024	642		3,891.93		25,000		17,675		70,310			(7,325)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	03/15/2023	03/15/2024	1,542		3,891.93		79,200		55,994		219,563			(23,206)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	03/22/2023	03/22/2024	254		3,936.97		10,400		7,548		35,146			(2,852)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Morgan Stanley-	03/22/2023	03/22/2024	2,032		3,936.97		119,200		86,516		369,772			(32,684)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	04/05/2023	04/05/2024	1,467		4,090.38		73,200		55,917		217,225			(17,283)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	04/05/2023	04/05/2024	2,567		4,090.38		158,550		121,115		450,901			(37,435)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	04/12/2023	04/12/2024	733		4,091.95		38,400		30,080		101,553			(8,320)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	04/12/2023	04/12/2024	978		4,091.95		63,200		49,507		157,422			(13,693)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	04/19/2023	04/19/2024	963		4,154.52		54,800		43,992		126,500			(10,808)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	04/19/2023	04/19/2024	963		4,154.52		54,000		43,350		127,136			(10,650)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	04/19/2023	04/19/2024	1,565		4,154.52		111,150		89,229		239,702			(21,921)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	04/26/2023	04/26/2024	1,109		4,055.99		63,450		52,170		164,084			(11,280)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	04/26/2023	04/26/2024	1,109		4,055.99		74,250		61,050		186,273			(13,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	05/03/2023	05/03/2024	1,100		4,090.75		57,600		48,465		134,439			(9,135)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	05/03/2023	05/03/2024	1,344		4,090.75		92,950		78,208		203,610			(14,742)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	05/10/2023	05/10/2024	967		4,137.64		50,800		43,699		119,825			(7,101)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	05/10/2023	05/10/2024	1,088		4,137.64		69,300		59,613		156,379			(9,687)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	05/17/2023	05/17/2024	601		4,158.77		31,250		27,470		63,650			(3,780)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	05/17/2023	05/17/2024	1,563		4,158.77		102,050		89,705		205,505			(12,345)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	05/24/2023	05/24/2024	729		4,115.24		36,000		32,323		77,733			(3,677)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	05/24/2023	05/24/2024	2,308		4,115.24		146,300		131,355		300,462			(14,945)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	06/07/2023	06/07/2024	1,757		4,267.52		101,250		94,781		183,151			(6,469)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	06/07/2023	06/07/2024	2,226		4,267.52		150,100		140,510		253,489			(9,590)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	06/14/2023	06/14/2024	686		4,372.59		39,000		37,267		64,174			(1,733)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	06/14/2023	06/14/2024	915		4,372.59		68,000		64,978		103,784			(3,022)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	06/21/2023	06/21/2024	802		4,365.69		44,800		43,680		74,976			(1,120)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	06/21/2023	06/21/2024	916		4,365.69		69,200		67,470		103,600			(1,730)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	06/28/2023	06/28/2024	800		4,376.86		46,900		46,639		72,570			(261)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	06/28/2023	06/28/2024	914		4,376.86		71,600		71,202		103,160			(398)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/06/2022	07/06/2023	390		3,845.08	17,250			278					(8,625)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/13/2022	07/13/2023	263		3,801.78	11,800			412					(5,900)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	07/20/2022	07/20/2023	379		3,959.90	17,700			619					(8,850)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	07/27/2022	07/27/2023	249		4,023.61	11,800			856					(5,900)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	08/03/2022	08/03/2023	241		4,155.17	11,600			1,060					(5,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	08/10/2022	08/10/2023	238		4,210.24	11,900			1,312					(5,950)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	08/17/2022	08/17/2023	234		4,274.04	12,900			1,665					(6,450)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	08/24/2022	08/24/2023	242		4,140.77	11,400			1,685					(5,700)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/07/2022	09/07/2023	628		3,979.87	25,250			4,699					(12,625)				

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	GoldmanSachs-	09/14/2022	09/14/2023	253		3,946.01	9,300			1,912					(4,650)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	09/21/2022	09/21/2023	528		3,789.93	17,800			4,005		69,266			(8,900)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/28/2022	09/28/2023	403		3,719.04	12,600			3,080		9,268			(6,300)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	10/05/2022	10/05/2023	264		3,783.28	8,700			2,272		4,116			(4,350)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	10/12/2022	10/12/2023	280		3,577.03	7,900			2,216		9,702			(3,950)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	10/19/2022	10/19/2023	271		3,695.16	7,800			2,340		4,829			(3,900)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	10/26/2022	10/26/2023	261		3,830.68	8,100			2,588		6,193			(4,050)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	11/02/2022	11/02/2023	133		3,759.69	4,100			1,389					(2,050)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	11/09/2022	11/09/2023	267		3,748.57	8,200			2,938		13,697			(4,100)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	11/16/2022	11/16/2023	253		3,958.79	8,700			870		3,876			(4,350)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	11/23/2022	11/23/2023	248		4,027.26	9,600			3,813		2,880			(4,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	12/07/2022	12/07/2023	635		3,933.92	24,000			10,452		27,466			(12,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	12/14/2022	12/14/2023	250		3,995.32	9,800			4,452		6,089			(4,900)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	12/21/2022	12/21/2023	258		3,878.44	9,800			4,637		48,028			(4,900)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/28/2022	12/28/2023	264		3,783.22	9,600			4,723		25,193			(4,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	01/04/2023	01/04/2024	260		3,852.97		9,900		5,056		19,352			(4,844)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	01/11/2023	01/11/2024	126		3,969.61		4,900		2,595		4,939			(2,305)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	01/18/2023	01/18/2024	127		3,928.86		5,300		2,906		8,950			(2,394)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	01/25/2023	01/25/2024	249		4,016.22		10,800		6,126		29,723			(4,674)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Morgan Stanley-	02/01/2023	02/01/2024	364		4,119.21		17,100		10,026		23,249			(7,074)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	02/08/2023	02/08/2024	121		4,117.86		5,700		3,461		9,766			(2,239)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	02/15/2023	02/15/2024	241		4,147.60		11,300		7,096		2,872			(4,204)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Morgan Stanley-	02/22/2023	02/22/2024	125		3,991.05		5,400		3,504		13,793			(1,896)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Morgan Stanley-	03/01/2023	03/01/2024	253		3,951.39		10,900		7,296		38,292			(3,604)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	03/08/2023	03/08/2024	50		9,999.99		5,050		3,475		18,643			(1,575)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Morgan Stanley-	03/15/2023	03/15/2024	128		3,891.93		4,950		3,500		14,087			(1,450)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Morgan Stanley-	03/22/2023	03/22/2024	127		3,936.97		6,150		4,464		20,075			(1,686)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	04/05/2023	04/05/2024	244		4,090.38		12,800		9,778		38,432			(3,022)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	04/12/2023	04/12/2024	122		4,091.95		6,750		5,288		17,598			(1,463)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	04/19/2023	04/19/2024	241		4,154.52		13,500		10,838		31,199			(2,663)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	04/26/2023	04/26/2024	247		4,055.99		13,100		10,917		34,918			(2,183)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	05/03/2023	05/03/2024	122		4,090.75		6,850		5,764		16,008			(1,086)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	05/10/2023	05/10/2024	121		4,137.64		6,050		5,204		14,155			(846)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	05/17/2023	05/17/2024	120		4,158.77		6,250		5,494		12,982			(756)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	05/24/2023	05/24/2024	121		4,115.24		5,800		5,208		12,950			(592)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	06/07/2023	06/07/2024	469		4,267.52		27,000		25,275		48,364			(1,725)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	06/14/2023	06/14/2024	114		4,372.59		6,900		6,593		11,186			(307)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	06/21/2023	06/21/2024	115		4,365.69		8,050		7,849		12,405			(201)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	06/28/2023	06/28/2024	114		4,376.86		8,950		8,751		12,582			(199)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Credit Suisse-	07/06/2022	07/06/2023	3,121		3,845.08	121,200			1,955					(60,600)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/06/2022	07/06/2023	3,251		3,845.08	216,250			3,488					(108,125)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Morgan Stanley-	07/13/2022	07/13/2023	1,315		3,801.78	51,000			1,782					(25,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/13/2022	07/13/2023	1,841		3,801.78	130,200			4,550					(65,100)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	07/20/2022	07/20/2023	1,515		3,959.90	66,000			3,548					(33,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/20/2022	07/20/2023	1,894		3,959.90	146,250			7,863					(73,125)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	07/27/2022	07/27/2023	1,367		4,023.61	56,100			4,072					(28,050)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/27/2022	07/27/2023	1,615		4,023.61	121,550			8,822					(60,775)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	08/03/2022	08/03/2023	1,324		4,155.17	55,000			5,027					(27,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	08/03/2022	08/03/2023	1,564		4,155.17	128,700			11,763					(64,350)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	08/10/2022	08/10/2023	1,306		4,210.24	57,200			6,304					(28,600)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	08/10/2022	08/10/2023	1,544		4,210.24	131,950			14,543					(65,975)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	08/17/2022	08/17/2023	1,287		4,274.04	61,600			7,948					(30,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	08/17/2022	08/17/2023	1,638		4,274.04	147,700			19,058					(73,850)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	08/24/2022	08/24/2023	1,570		4,140.77	68,900			10,187					(34,450)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	08/24/2022	08/24/2023	1,811		4,140.77	158,250			23,397					(79,125)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/07/2022	09/07/2023	2,890		3,979.87	125,350			23,329					(62,675)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	09/07/2022	09/07/2023	2,890		3,979.87	236,900			44,090		12,281			(118,450)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	09/14/2022	09/14/2023	1,901		3,946.01	75,750			15,571					(37,875)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	09/14/2022	09/14/2023	1,774		3,946.01	142,800			29,353					(71,400)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	09/21/2022	09/21/2023	1,583		3,789.93	57,600			12,960		222,929			(28,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	09/21/2022	09/21/2023	1,979		3,789.93	147,750			33,244		523,162			(73,875)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/28/2022	09/28/2023	1,613		3,719.04	64,200			15,693		71,190			(32,100)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	09/28/2022	09/28/2023	1,748		3,719.04	128,050			31,301		247,927			(64,025)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	10/05/2022	10/05/2023	1,454		3,783.28	55,550			14,505		42,172			(27,775)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	10/05/2022	10/05/2023	1,718		3,783.28	121,550			31,738		173,666			(60,775)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Morgan Stanley-	10/12/2022	10/12/2023	1,677		3,577.03	51,000			14,308		68,300			(25,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	10/12/2022	10/12/2023	1,957		3,577.03	123,900			34,761		276,537			(61,950)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	10/19/2022	10/19/2023	1,353		3,695.16	42,000			12,600		31,101			(21,000)				

SCHEDULE DB - PART A - SECTION 1

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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 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	10/19/2022	10/19/2023	1,488		3,695.16	97,900			29,370		191,725			(48,950)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	10/26/2022	10/26/2023	1,697		3,830.68	56,550			18,065		51,370			(28,275)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	10/26/2022	10/26/2023	1,958		3,830.68	128,250			40,969		274,209			(64,125)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	11/02/2022	11/02/2023	1,729		3,759.69	57,200			19,384					(28,600)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	11/02/2022	11/02/2023	1,995		3,759.69	124,500			42,192		59,049			(62,250)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	11/09/2022	11/09/2023	1,867		3,748.57	67,200			24,080		122,691			(33,600)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	11/09/2022	11/09/2023	1,734		3,748.57	120,900			43,323		296,432			(60,450)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	11/16/2022	11/16/2023	1,516		3,958.79	66,000			24,933		43,657			(33,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	11/16/2022	11/16/2023	1,389		3,958.79	111,100			41,971		146,069			(55,550)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Morgan Stanley-	11/23/2022	11/23/2023	1,490		4,027.26	72,000			30,000		35,901			(36,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	11/23/2022	11/23/2023	1,490		4,027.26	135,000			53,625		138,025			(67,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	12/07/2022	12/07/2023	2,796		3,933.92	124,300			54,131		160,132			(62,150)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/07/2022	12/07/2023	2,669		3,933.92	217,350			94,652		385,085			(108,675)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	12/14/2022	12/14/2023	1,627		3,995.32	68,900			31,301		46,914			(34,450)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/14/2022	12/14/2023	1,877		3,995.32	148,500			67,464		179,555			(74,250)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	12/21/2022	12/21/2023	1,805		3,878.44	79,100			37,424		373,167			(39,550)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/21/2022	12/21/2023	1,934		3,878.44	158,250			74,871		611,679			(79,125)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	12/28/2022	12/28/2023	1,322		3,783.22	56,000			27,548		144,078			(28,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/28/2022	12/28/2023	1,322		3,783.22	99,500			48,948		251,709			(49,750)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	01/04/2023	01/04/2024	1,557		3,852.97		72,600		37,081		147,110			(35,519)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	01/04/2023	01/04/2024	1,427		3,852.97		128,150		65,453		265,864			(62,697)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	01/11/2023	01/11/2024	1,260		3,969.61		60,000		31,774		71,369			(28,226)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	01/11/2023	01/11/2024	1,386		3,969.61		129,250		68,447		197,066			(60,803)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Morgan Stanley-	01/18/2023	01/18/2024	1,145		3,928.86		55,350		30,353		94,237			(24,997)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	01/18/2023	01/18/2024	1,527		3,928.86		118,200		64,819		217,999			(53,381)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	01/25/2023	01/25/2024	1,494		4,016.22		81,000		45,944		213,627			(35,056)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	01/25/2023	01/25/2024	1,494		4,016.22		151,200		85,761		360,239			(65,439)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Morgan Stanley-	02/01/2023	02/01/2024	1,457		4,119.21		84,600		49,602		125,654			(34,998)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	02/01/2023	02/01/2024	1,335		4,119.21		144,650		84,810		216,970			(59,840)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	02/08/2023	02/08/2024	1,336		4,117.86		73,700		44,746		125,974			(28,954)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	02/08/2023	02/08/2024	1,457		4,117.86		145,800		88,521		247,537			(57,279)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	02/15/2023	02/15/2024	1,567		4,147.60		85,150		53,472		27,933			(31,678)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	02/15/2023	02/15/2024	1,447		4,147.60		149,400		93,820		89,612			(55,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Morgan Stanley-	02/22/2023	02/22/2024	1,378		3,991.05		69,850		45,319		172,423			(24,531)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	02/22/2023	02/22/2024	1,253		3,991.05		128,500		83,372		276,736			(45,128)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Morgan Stanley-	03/01/2023	03/01/2024	1,772		3,951.39		88,900		59,506		296,973			(29,394)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	03/01/2023	03/01/2024	1,518		3,951.39		157,800		105,624		407,714			(52,176)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	03/08/2023	03/08/2024	1,503		3,992.01		77,400		53,265		249,418			(24,135)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	03/08/2023	03/08/2024	1,378		3,992.01		135,850		93,488		353,744			(42,362)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Morgan Stanley-	03/15/2023	03/15/2024	1,670		3,891.93		68,250		48,435		196,797			(19,815)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	03/15/2023	03/15/2024	1,799		3,891.93		133,700		94,884		338,534			(38,816)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Morgan Stanley-	03/22/2023	03/22/2024	1,651		3,936.97		73,450		53,508		247,316			(19,942)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	03/22/2023	03/22/2024	1,905		3,936.97		161,250		117,470		450,342			(43,780)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	04/05/2023	04/05/2024	3,178		4,090.38		146,900		112,215		448,416			(34,685)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	04/05/2023	04/05/2024	3,300		4,090.38		283,500		216,563		720,051			(66,938)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	04/12/2023	04/12/2024	1,588		4,091.95		76,700		60,082		209,324			(16,618)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	04/12/2023	04/12/2024	1,344		4,091.95		116,600		91,337		265,172			(25,263)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Morgan Stanley-	04/19/2023	04/19/2024	1,685		4,154.52		88,200		70,805		214,470			(17,395)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	04/19/2023	04/19/2024	2,166		4,154.52		184,500		148,113		380,516			(36,388)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	04/26/2023	04/26/2024	1,479		4,055.99		72,600		59,693		198,728			(12,907)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	04/26/2023	04/26/2024	1,356		4,055.99		125,400		103,107		293,386			(22,293)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	05/03/2023	05/03/2024	1,222		4,090.75		59,500		50,063		144,029			(9,437)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	05/03/2023	05/03/2024	1,833		4,090.75		161,250		135,675		324,595			(25,575)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	05/10/2023	05/10/2024	1,571		4,137.64		78,650		67,656		185,322			(10,994)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	05/10/2023	05/10/2024	1,450		4,137.64		136,200		117,161		275,007			(19,039)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	05/17/2023	05/17/2024	1,803		4,158.77		93,750		82,409		193,623			(11,341)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	05/17/2023	05/17/2024	1,443		4,158.77		150,600		132,382		253,904			(18,218)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	05/24/2023	05/24/2024	1,579		4,115.24		81,900		73,534		175,968			(8,366)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	05/24/2023	05/24/2024	1,701		4,115.24		175,000		157,124		311,601			(17,876)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	06/07/2023	06/07/2024	2,578		4,267.52		148,500		139,013		258,182			(9,488)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	06/07/2023	06/07/2024	2,695		4,267.52		289,800		271,285		433,619			(18,515)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	06/14/2023	06/14/2024	1,258		4,372.59		75,900		72,527		125,587			(3,373)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	06/14/2023	06/14/2024	1,258		4,372.59		149,050		142,426		196,635			(6,624)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	06/21/2023	06/21/2024	1,489		4,365.69		97,500		95,063		152,955			(2,438)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	06/21/2023	06/21/2024	1,603		4,365.69		214,200		208,845		266,604			(5,355)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	06/28/2023	06/28/2024	1,257		4,376.86		79,750		79,750		200,320							
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	06/28/2023	06/28/2024	1,371		4,376.86		173,400		172,437		209,488			(963)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/12/2022	07/07/2023	10		3,850.00	399,520			16,647		602,376			(199,760)				

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-	07/12/2022	07/07/2023	5		4,120.00	127,593			5,316		166,335			(63,796)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/19/2022	07/14/2023	10		3,820.00	458,150			19,090		635,037			(229,075)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/19/2022	07/14/2023	5		4,070.00	156,688			6,529		192,853			(78,344)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/25/2022	07/21/2023	15		3,975.00	589,527			24,564		725,211			(294,764)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/26/2022	07/21/2023	10		3,940.00	391,870			16,328		518,275			(195,935)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/26/2022	07/21/2023	10		4,210.00	249,610			10,400		252,566			(124,805)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/02/2022	07/28/2023	10		4,010.00	485,080			60,635		452,361			(242,540)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/02/2022	07/28/2023	10		4,290.00	320,320			40,040		184,821			(160,160)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/09/2022	08/04/2023	10		4,140.00	406,080			50,760		332,427			(203,040)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/09/2022	08/04/2023	10		4,430.00	252,630			31,579		82,577			(126,315)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/16/2022	08/11/2023	10		4,180.00	500,930			62,616		303,002			(250,465)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/16/2022	08/11/2023	5		4,490.00	158,638			19,830		27,503			(79,319)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2022	08/18/2023	10		4,290.00	334,720			41,840		213,573			(167,360)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2022	08/18/2023	5		4,560.00	101,918			12,740		15,922			(50,959)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/30/2022	08/25/2023	10		4,180.00	313,730			39,216		318,164			(156,865)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/30/2022	08/25/2023	10		4,470.00	181,130			22,641		84,050			(90,565)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/06/2022	09/01/2023	10		3,990.00	369,910			77,065		499,892			(184,955)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/06/2022	09/01/2023	10		4,270.00	231,150			48,156		246,420			(115,575)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/13/2022	09/08/2023	10		3,960.00	440,990			91,873		533,122			(220,495)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/13/2022	09/08/2023	10		4,240.00	288,690			60,144		278,534			(144,345)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/20/2022	09/15/2023	10		3,970.00	357,340			74,446		529,182			(178,670)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/20/2022	09/15/2023	5		4,240.00	113,748			23,697		142,685			(56,874)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/27/2022	09/22/2023	10		3,810.00	330,710			68,898		685,392			(165,355)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/27/2022	09/22/2023	10		4,100.00	201,800			42,042		415,738			(100,900)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/04/2022	09/29/2023	10		3,660.00	493,010			138,192		833,411			(246,505)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/04/2022	09/29/2023	10		3,890.00	359,430			100,749		615,042			(179,715)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/11/2022	10/06/2023	10		3,720.00	372,250			108,573		781,247			(186,125)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/11/2022	10/06/2023	10		3,980.00	247,120			72,077		537,837			(123,560)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/18/2022	10/13/2023	10		3,630.00	483,800			141,108		872,027			(241,900)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/18/2022	10/13/2023	5		3,880.00	173,098			50,487		318,200			(86,549)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/25/2022	10/20/2023	10		3,670.00	556,830			162,409		838,963			(278,415)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/25/2022	10/20/2023	10		3,920.00	410,670			119,779		605,370			(205,335)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/01/2022	10/27/2023	5		3,810.00	231,097			85,786		356,132			(115,549)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/01/2022	10/27/2023	10		4,060.00	325,130			120,692		484,341			(162,565)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/08/2022	11/03/2023	5		3,790.00	235,647			88,368		367,851			(117,824)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/08/2022	11/03/2023	10		4,060.00	323,440			121,290		490,200			(161,720)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/15/2022	11/10/2023	5		3,860.00	267,262			100,223		338,025			(133,631)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/15/2022	11/10/2023	5		4,130.00	186,487			69,933		217,406			(93,244)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/22/2022	11/17/2023	10		3,960.00	448,270			168,101		590,478			(224,135)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/22/2022	11/17/2023	10		4,240.00	293,060			109,897		347,880			(146,530)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/29/2022	11/24/2023	10		4,000.00	406,560			152,460		559,658			(203,280)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/29/2022	11/24/2023	10		4,260.00	268,330			100,624		337,119			(134,165)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/06/2022	12/01/2023	10		4,040.00	376,879			172,736		529,860			(188,439)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/06/2022	12/01/2023	5		4,300.00	120,932			55,427		155,652			(60,466)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/13/2022	12/08/2023	10		3,980.00	451,850			207,098		588,075			(225,925)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/13/2022	12/08/2023	10		4,230.00	309,410			141,813		374,026			(154,705)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/20/2022	12/15/2023	5		3,945.00	175,252			80,324		312,125			(87,626)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/20/2022	12/15/2023	5		4,230.00	105,767			48,477		190,016			(52,884)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/27/2022	12/22/2023	5		3,830.00	206,487			94,640		366,412			(103,244)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/27/2022	12/22/2023	10		4,070.00	283,600			129,983		520,916			(141,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/03/2023	12/29/2023	5		3,830.00		200,702		100,351		368,959			(100,351)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/03/2023	12/29/2023	5		4,095.00		130,462		65,231		252,612			(65,231)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/10/2023	01/05/2024	5		3,820.00		224,037		121,354		376,074			(102,684)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/10/2023	01/05/2024	5		4,070.00		151,447		82,034		266,246			(69,413)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/17/2023	01/12/2024	5		3,950.00		209,362		113,405		321,319			(95,958)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/17/2023	01/12/2024	10		4,190.00		277,460		150,291		438,509			(127,169)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/23/2023	07/21/2023	10		4,100.00		206,730		17,227		359,696			(189,502)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/23/2023	01/19/2024	10		4,075.00		357,610		193,705		540,446			(163,905)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/24/2023	01/19/2024	5		3,940.00		215,252		116,595		328,423			(98,657)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/24/2023	01/19/2024	5		4,170.00		144,532		78,288		230,493			(66,244)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/01/2023	01/26/2024	5		4,030.00		197,238		116,549		292,157			(80,688)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/01/2023	01/26/2024	10		4,270.00		249,820		147,621		386,485			(102,199)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/07/2023	02/02/2024	5		4,100.00		192,508		120,317		265,322			(72,190)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/07/2023	02/02/2024	10		4,380.00		222,540		139,087		309,034			(83,453)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/08/2023	07/21/2023	10		4,100.00		249,020		24,902		359,696			(224,118)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/14/2023	02/09/2024	10		4,110.00		410,770		256,731		527,858			(154,039)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/14/2023	02/09/2024	10		4,380.00		249,620		156,012		315,344			(93,608)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/21/2023	02/16/2024	10		4,110.00		342,930		214,331		533,329			(128,599)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/21/2023	02/16/2024	10		4,380.00		197,340		123,337		321,546			(74,003)				

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-	03/01/2023	02/23/2024	10		4,010.00		360,140		245,550		621,601			(114,590)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/01/2023	02/23/2024	10		4,270.00		214,630		146,339		409,587			(68,291)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/07/2023	03/01/2024	10		3,970.00		402,460		285,076		660,387			(117,384)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/07/2023	03/01/2024	10		4,230.00		249,770		176,920		446,395			(72,850)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/14/2023	03/08/2024	15		3,980.00		485,832		344,131		984,907			(141,701)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/14/2023	03/08/2024	10		4,220.00		196,570		139,237		459,680			(57,333)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/21/2023	03/15/2024	10		3,920.00		425,890		301,672		712,307			(124,218)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/21/2023	03/15/2024	10		4,170.00		274,620		194,522		504,688			(80,098)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/28/2023	03/22/2024	10		3,950.00		401,050		284,077		691,833			(116,973)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/28/2023	03/22/2024	15		4,200.00		379,962		269,140		729,844			(110,822)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/04/2023	03/28/2024	15		4,010.00		667,842		516,060		968,488			(151,782)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/04/2023	03/28/2024	10		4,290.00		272,000		210,182		421,744			(61,818)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/11/2023	04/05/2024	10		4,110.00		385,930		305,528		569,173			(80,402)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/11/2023	04/05/2024	10		4,380.00		227,070		179,764		361,674			(47,306)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/11/2023	08/18/2023	25		4,100.00		532,892		266,446		961,111			(266,446)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/18/2023	04/12/2024	15		4,120.00		604,182		478,311		849,624			(125,871)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/18/2023	04/12/2024	10		4,390.00		239,270		189,422		360,428			(49,848)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/19/2023	08/18/2023	25		4,150.00		465,042		232,521		845,430			(232,521)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/25/2023	04/19/2024	10		4,140.00		361,240		285,982		555,713			(75,258)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/25/2023	04/19/2024	10		4,420.00		200,070		158,389		345,193			(41,681)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/02/2023	04/26/2024	10		4,110.00		391,080		337,751		584,583			(53,329)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/02/2023	04/26/2024	10		4,410.00		213,330		184,240		357,674			(29,090)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/09/2023	05/03/2024	10		4,100.00		398,150		348,381		597,403			(49,769)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/09/2023	05/03/2024	10		4,380.00		229,980		201,232		384,265			(28,748)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/16/2023	05/10/2024	10		4,130.00		376,570		329,499		578,281			(47,071)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/16/2023	05/10/2024	10		4,410.00		210,190		183,916		368,534			(26,274)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/23/2023	05/17/2024	10		4,160.00		397,470		347,786		559,495			(49,684)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/23/2023	05/17/2024	5		4,460.00		107,273		93,863		169,873			(13,409)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/01/2023	05/24/2024	10		4,160.00		420,330		401,224		564,405			(19,106)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/01/2023	05/24/2024	10		4,410.00		259,920		248,105		379,298			(11,815)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/06/2023	05/31/2024	10		4,210.00		420,740		401,615		530,212			(19,125)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/06/2023	05/31/2024	5		4,500.00		118,563		113,173		161,808			(5,389)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/08/2023	07/07/2023	40		4,175.00		591,065		295,532		1,110,978			(295,532)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/13/2023	06/07/2024	10		4,270.00		446,930		428,308		489,955			(18,622)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/13/2023	06/07/2024	5		4,560.00		128,808		123,441		145,555			(5,367)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/16/2023	07/14/2023	50		4,225.00		1,145,380		572,690		1,162,279			(572,690)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/20/2023	06/14/2024	10		4,380.00		385,970		369,888		415,406			(16,082)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/20/2023	06/14/2024	5		4,690.00		100,173		95,999		110,954			(4,174)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/20/2023	07/21/2023	50		4,400.00		332,750		166,375		421,573			(166,375)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/21/2023	07/21/2023	50		4,350.00		383,280		191,640		622,989			(191,640)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/27/2023	06/21/2024	5		4,390.00		179,173		171,707		206,469			(7,466)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/27/2023	06/21/2024	10		4,680.00		186,870		179,084		231,744			(7,786)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/28/2023	07/28/2023	50		4,300.00		601,480		300,740		879,581			(300,740)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/12/2022	07/07/2023	5		3,850.00	199,763			8,323		301,188			(99,881)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/12/2022	07/07/2023	5		4,120.00	127,593			5,316		166,335			(63,796)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/25/2022	07/21/2023	5		3,975.00	196,513			8,188		241,737			(98,256)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/26/2022	07/21/2023	5		3,880.00	213,743			8,906		288,998			(106,871)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/26/2022	07/21/2023	10		4,130.00	288,410			12,017		330,220			(144,205)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/09/2022	08/04/2023	5		4,090.00	217,923			27,240		190,049			(108,961)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/09/2022	08/04/2023	5		4,370.00	140,868			17,608		63,874			(70,434)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2022	08/18/2023	5		4,270.00	172,828			21,603		115,396			(86,414)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2022	08/18/2023	5		4,530.00	108,368			13,546		21,723			(54,184)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/06/2022	09/01/2023	5		4,120.00	150,708			31,397		189,684			(75,354)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/06/2022	09/01/2023	5		4,370.00	94,963			19,784		82,058			(47,481)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/20/2022	09/15/2023	5		3,970.00	178,673			37,223		264,591			(89,336)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/20/2022	09/15/2023	5		4,240.00	113,748			23,697		142,685			(56,874)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/04/2022	09/29/2023	5		3,770.00	213,383			56,579		364,164			(108,308)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/04/2022	09/29/2023	5		3,970.00	158,788			42,103		270,274			(80,597)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/18/2022	10/13/2023	5		3,670.00	230,178			19,181		416,970			(115,089)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/18/2022	10/13/2023	5		3,940.00	158,348			13,196		290,461			(79,174)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/01/2022	10/27/2023	5		3,720.00	258,417			96,907		398,176			(129,209)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/01/2022	10/27/2023	10		3,990.00	361,110			135,416		547,119			(180,555)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/15/2022	11/10/2023	5		3,830.00	276,972			103,865		351,795			(138,486)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/15/2022	11/10/2023	5		4,100.00	194,812			73,055		230,437			(97,406)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/29/2022	11/24/2023	5		3,990.00	206,232			85,085		284,272			(103,116)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/29/2022	11/24/2023	5		4,260.00	134,167			55,353		168,559			(67,084)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/07/2022	12/08/2023	5		4,010.00	216,782			99,359		280,808			(108,391)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/14/2022	12/08/2023	5		4,300.00	136,922			62,756		158,807			(68,461)				

SCHEDULE DB - PART A - SECTION 1

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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 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/21/2022	12/22/2023	5		3,910.00	183,752			84,220		330,563			(91,876)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/28/2022	12/22/2023	5		4,160.00	120,447			55,205		222,248			(60,224)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/10/2023	01/05/2024	5		3,830.00		220,907		119,658		371,587			(101,249)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/10/2023	01/05/2024	5		4,100.00		143,387		77,668		253,471			(65,719)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/24/2023	01/19/2024	5		3,940.00		215,252		116,595		328,423			(98,657)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/24/2023	01/19/2024	5		4,220.00		130,597		70,740		210,096			(59,857)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/07/2023	02/02/2024	5		4,100.00		192,508		120,317		265,322			(72,190)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/07/2023	02/02/2024	5		4,360.00		116,458		72,786		161,905			(43,672)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/21/2023	02/16/2024	5		4,110.00		171,468		107,167		266,664			(64,300)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/21/2023	02/16/2024	5		4,380.00		98,673		61,670		160,773			(37,002)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/07/2023	03/01/2024	5		3,990.00		194,883		138,042		321,691			(56,841)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/07/2023	03/01/2024	5		4,270.00		114,468		81,081		207,583			(33,386)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/21/2023	03/15/2024	5		3,930.00		209,713		148,546		351,881			(61,166)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/21/2023	03/15/2024	5		4,210.00		126,368		89,510		236,447			(36,857)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/04/2023	03/28/2024	5		3,960.00		271,403		209,720		343,805			(61,682)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/04/2023	03/28/2024	5		4,270.00		141,663		109,466		218,481			(32,196)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/18/2023	04/12/2024	5		4,120.00		201,398		159,440		283,208			(41,958)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/18/2023	04/12/2024	15		4,390.00		358,902		284,131		540,642			(74,771)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/19/2023	08/18/2023	10		4,150.00		186,020		69,758		338,172			(116,262)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/02/2023	04/26/2024	5		4,110.00		195,543		168,878		292,291			(26,665)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/02/2023	04/26/2024	10		4,410.00		213,330		184,240		357,674			(29,090)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/16/2023	05/10/2024	5		4,120.00		191,548		167,604		293,108			(23,943)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/16/2023	05/10/2024	5		4,410.00		105,098		91,960		184,267			(13,137)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/01/2023	05/24/2024	5		4,160.00		210,168		200,614		282,203			(9,553)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/01/2023	05/24/2024	10		4,450.00		236,980		226,208		351,928			(10,772)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/08/2023	07/07/2023	10		4,175.00		147,770		73,885		277,745			(73,885)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/13/2023	06/07/2024	5		4,270.00		223,468		214,156		244,977			(9,311)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/13/2023	06/07/2024	10		4,550.00		263,510		252,530		297,284			(10,980)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/16/2023	07/14/2023	15		4,225.00		343,617		171,809		348,684			(171,809)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/20/2023	07/21/2023	10		4,400.00		66,554		33,277		84,315			(33,277)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/21/2023	07/21/2023	10		4,350.00		76,660		38,330		124,598			(38,330)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/27/2023	06/21/2024	5		4,390.00		179,173		171,707		206,469			(7,466)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/27/2023	06/21/2024	5		4,680.00		93,438		89,544		115,872			(3,893)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/28/2023	07/28/2023	10		4,300.00		120,300		60,150		175,916			(60,150)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/12/2022	07/07/2023	275		3,860.00	10,825,517			451,063		16,290,646			(5,412,759)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/19/2022	07/14/2023	325		3,820.00	14,889,717			620,405		20,638,696			(7,444,859)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/26/2022	07/21/2023	300		3,940.00	11,755,955			489,831		15,548,246			(5,877,977)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/02/2022	07/28/2023	300		4,010.00	14,552,255			1,819,032		13,570,835			(7,276,127)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/09/2022	08/04/2023	325		4,140.00	13,197,442			1,649,680		10,803,877			(6,598,721)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/16/2022	08/11/2023	300		4,180.00	15,027,755			1,878,469		9,090,073			(7,513,877)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2022	08/18/2023	325		4,290.00	10,878,242			1,359,780		6,941,122			(5,439,121)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/30/2022	08/25/2023	300		4,180.00	9,411,755			1,176,469		9,544,916			(4,705,877)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/06/2022	09/01/2023	325		3,990.00	12,021,917			2,504,566		16,246,483			(6,010,959)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/07/2022	09/15/2023	25		3,925.00	1,138,792			237,248		1,428,378			(569,396)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/13/2022	09/08/2023	275		3,960.00	12,127,092			2,526,478		14,660,842			(6,063,546)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/14/2022	09/15/2023	25		3,925.00	1,113,792			232,040		1,428,378			(556,896)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/20/2022	09/15/2023	350		3,970.00	12,506,730			2,605,569		18,521,366			(6,253,365)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/27/2022	09/22/2023	375		3,810.00	12,401,442			2,583,634		25,702,186			(6,200,721)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/29/2022	10/20/2023	25		3,600.00	1,144,542			249,452		2,263,600			(572,271)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/04/2022	09/29/2023	375		3,660.00	18,487,692			4,902,040		31,252,900			(9,383,904)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/05/2022	10/20/2023	25		3,800.00	1,042,542			304,075		1,791,577			(521,271)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/11/2022	10/06/2023	350		3,720.00	13,028,580			3,800,002		27,343,638			(6,514,290)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/18/2022	10/13/2023	350		3,630.00	16,932,830			4,938,742		30,520,952			(8,466,415)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/25/2022	10/20/2023	400		3,670.00	22,273,005			6,496,293		33,558,528			(11,136,502)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/01/2022	10/27/2023	375		3,810.00	17,331,938			6,433,825		26,709,910			(8,665,969)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/02/2022	12/15/2023	25		3,800.00	1,207,542			452,828		1,886,361			(603,771)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/02/2022	11/03/2023	350		3,790.00	16,494,976			6,185,616		25,749,560			(8,247,488)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/14/2022	11/10/2023	300		3,860.00	16,035,451			6,013,294		20,281,510			(8,017,726)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/17/2022	11/17/2023	25		3,900.00	1,152,170			432,064		1,611,559			(576,085)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/17/2022	11/17/2023	375		3,960.00	16,809,938			6,303,727		22,142,922			(8,404,969)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/23/2022	11/24/2023	300		4,000.00	12,196,651			4,573,744		16,789,748			(6,098,326)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/06/2022	12/01/2023	300		4,040.00	11,306,251			5,182,032		15,895,792			(5,653,126)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/08/2022	01/19/2024	25		3,900.00	1,245,042			582,616		1,729,920			(614,540)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/13/2022	12/08/2023	350		3,980.00	15,814,576			7,248,347		20,582,638			(7,907,288)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/20/2022	12/15/2023	400		3,945.00	14,019,800			6,425,742		24,969,974			(7,009,900)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/20/2022	12/15/2023	50		3,800.00	2,155,979			988,157		3,772,722			(1,077,990)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/27/2022	12/22/2023	400		3,830.00	16,518,600			7,571,025		29,312,976			(8,259,300)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/28/2022	07/21/2023	50		3,800.00	1,506,579			107,613					(1,291,354)				

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-	12/29/2022	09/15/2023	50		3,800.00	1,875,079			520,855		3,449,524			(1,250,053)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/03/2023	12/29/2023	350		3,830.00		14,048,826		7,024,413		25,827,094			(7,024,413)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/06/2023	01/19/2024	25		3,800.00		1,157,542		627,002		1,952,017			(530,540)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/10/2023	01/05/2024	300		3,820.00		13,441,951		7,281,057		22,564,436			(6,160,894)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/11/2023	07/21/2023	25		3,950.00		702,542		58,545		1,270,821			(643,997)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/13/2023	07/21/2023	25		3,950.00		701,667		58,472		1,270,821			(643,195)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/17/2023	01/12/2024	325		3,950.00		13,608,239		7,371,129		20,885,726			(6,237,109)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/20/2023	02/16/2024	25		3,850.00		1,146,542		661,467		1,888,580			(485,076)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/24/2023	01/19/2024	325		3,940.00		13,991,089		7,578,506		21,347,508			(6,412,582)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/01/2023	01/26/2024	275		4,030.00		10,847,792		6,410,059		16,068,626			(4,437,733)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/07/2023	02/02/2024	300		4,120.00		11,169,755		6,981,097		15,419,284			(4,188,658)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/14/2023	02/09/2024	325		4,110.00		13,349,867		8,343,667		17,155,396			(5,006,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/16/2023	08/18/2023	50		4,150.00		1,175,480		293,870		1,690,861			(881,610)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/21/2023	02/16/2024	325		4,110.00		11,145,067		6,965,667		17,333,186			(4,179,400)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/01/2023	02/23/2024	300		4,010.00		10,804,055		7,366,401		18,648,034			(3,437,654)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/07/2023	03/01/2024	425		3,970.00		17,104,342		12,115,576		28,066,440			(4,988,766)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/08/2023	03/15/2024	50		3,950.00		2,113,330		1,496,942		3,433,611			(616,388)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/10/2023	03/15/2024	25		3,850.00		1,003,792		711,020		1,931,441			(292,773)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/14/2023	03/15/2024	50		3,900.00		2,012,680		1,425,648		3,647,241			(587,032)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/14/2023	03/08/2024	325		3,980.00		10,526,267		7,456,106		21,339,652			(3,070,161)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/20/2023	04/19/2024	25		3,900.00		1,115,292		815,021		1,883,435			(300,271)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/21/2023	03/15/2024	400		3,920.00		17,035,405		12,066,745		28,492,294			(4,968,660)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/22/2023	10/20/2023	25		3,950.00		797,592		398,796		1,444,664			(398,796)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/27/2023	10/20/2023	25		3,950.00		748,792		374,396		1,444,664			(374,396)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/28/2023	03/22/2024	375		3,950.00		15,039,192		10,652,761		25,943,730			(4,386,431)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/31/2023	10/20/2023	25		4,050.00		748,792		427,881		1,218,249			(320,911)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/04/2023	03/28/2024	325		4,010.00		14,469,817		11,181,222		20,983,914			(3,288,595)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/04/2023	09/29/2023	50		4,100.00		1,250,080		636,404		2,109,492			(613,676)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/05/2023	09/29/2023	25		4,100.00		606,942		303,471		1,054,746			(303,471)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/06/2023	08/18/2023	25		4,100.00		529,256		198,471		961,111			(330,785)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/11/2023	04/05/2024	375		4,110.00		14,472,192		11,457,152		21,343,972			(3,015,040)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/13/2023	08/18/2023	25		4,100.00		575,692		215,885		961,111			(359,808)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/14/2023	08/18/2023	25		4,100.00		531,292		199,235		961,111			(332,058)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/18/2023	04/12/2024	325		4,120.00		13,090,517		10,363,326		18,408,518			(2,727,191)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/18/2023	08/18/2023	25		4,150.00		479,292		179,735		845,430			(299,558)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/21/2023	04/19/2024	25		4,100.00		1,013,792		802,586		1,469,482			(211,207)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/25/2023	04/19/2024	325		4,140.00		11,740,142		9,294,279		18,060,672			(2,445,863)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/26/2023	04/19/2024	25		4,100.00		926,753		733,680		1,469,482			(193,074)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/02/2023	04/26/2024	300		4,110.00		11,732,255		10,132,402		17,537,476			(1,599,853)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/05/2023	04/19/2024	25		4,100.00		1,001,131		864,614		1,469,482			(136,518)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/09/2023	05/03/2024	325		4,100.00		12,939,717		11,322,253		19,415,606			(1,617,465)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/16/2023	05/10/2024	275		4,130.00		10,355,542		9,061,099		15,902,734			(1,294,443)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/23/2023	05/17/2024	350		4,160.00		13,911,280		12,172,370		19,582,326			(1,738,910)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/24/2023	11/17/2023	25		4,000.00		830,542		622,907		1,386,786			(207,636)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/25/2023	11/17/2023	25		4,000.00		890,042		667,532		1,386,786			(222,511)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/01/2023	05/24/2024	325		4,160.00		13,660,567		13,039,632		18,343,168			(620,935)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/06/2023	05/31/2024	300		4,210.00		12,622,055		12,048,325		15,906,365			(573,730)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/08/2023	07/07/2023	150		4,100.00		3,263,480		1,631,740		5,289,698			(1,631,740)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/08/2023	07/07/2023	150		4,200.00		1,933,280		966,640		3,791,904			(966,640)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/13/2023	06/07/2024	325		4,280.00		14,291,392		13,695,918		15,682,330			(595,475)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/16/2023	07/14/2023	200		4,175.00		5,587,905		2,793,952		5,630,381			(2,793,952)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/16/2023	07/14/2023	200		4,275.00		3,738,705		1,869,352		3,685,127			(1,869,352)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/20/2023	06/14/2024	375		4,380.00		14,473,692		13,870,622		15,577,732			(603,071)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/21/2023	07/21/2023	200		4,275.00		2,689,516		1,344,758		3,825,808			(1,344,758)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/21/2023	07/21/2023	200		4,375.00		1,241,435		620,718		2,078,140			(620,718)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/26/2023	07/28/2023	100		4,200.00		1,818,711		909,355		2,679,172			(909,355)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/26/2023	07/28/2023	100		4,325.00		820,849		410,424		1,540,427			(410,424)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/27/2023	06/21/2024	350		4,390.00		12,541,730		12,019,158		14,452,823			(522,572)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/28/2023	07/28/2023	150		4,200.00		3,011,030		1,505,515		4,018,758			(1,505,515)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/28/2023	07/28/2023	150		4,325.00		1,448,030		724,015		2,310,640			(724,015)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/28/2020	05/28/2025	200,000		271.86	24,310			6,577		3,120			(1,728)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/09/2020	07/09/2025	100,000		273.69	8,640			3,492		1,400			(865)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/16/2020	07/16/2025	300,000		274.75	25,920			10,574		4,170			(2,595)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/23/2020	07/23/2025	300,000		275.23	25,920			10,672		4,020			(2,595)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/13/2020	08/13/2027	200,000		275.24	26,300			15,464		8,920			(1,880)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/20/2020	08/20/2027	100,000		276.51	13,170			7,779		4,490			(941)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/27/2020	08/27/2025	1,500,000		275.96	129,300			55,671		24,300			(12,944)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/24/2020	09/24/2025	100,000		274.31	8,620			3,845		2,580			(863)				

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 - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/24/2020	09/24/2027	200,000		274.31	26,200			15,837		12,020			(1,873)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/01/2020	10/01/2025	200,000		276.05	17,240			7,757		5,180			(1,726)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/08/2020	10/08/2025	200,000		275.85	17,200			7,804		5,140			(1,722)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/22/2020	10/22/2025	1,400,000		274.10	120,400			55,533		37,520			(12,053)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/05/2020	11/05/2025	400,000		275.96	34,440			16,148		10,040			(3,448)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/12/2020	11/12/2025	200,000		274.97	17,160			8,112		4,780			(1,718)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/12/2020	11/12/2027	100,000		274.97	13,040			8,131		5,710			(932)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/19/2020	11/19/2025	700,000		276.37	60,130			28,661		16,240			(6,020)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/19/2020	11/19/2027	100,000		276.37	13,050			8,173		5,610			(933)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/25/2020	11/25/2025	100,000		277.24	8,580			4,118		2,220			(859)				
SPLV5UE - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/02/2020	12/02/2025	100,000		191.71	11,330			5,482		7,560			(1,134)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/03/2020	12/03/2025	200,000		277.44	17,160			8,312		4,260			(1,718)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/03/2020	12/03/2025	100,000		277.44	10,850			5,256		3,140			(1,086)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/10/2020	12/10/2025	400,000		278.72	34,320			16,753		8,720			(3,436)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/17/2020	12/17/2025	200,000		279.56	16,700			8,215		4,080			(1,672)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/17/2020	12/17/2027	100,000		279.56	13,030			8,303		5,330			(931)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/30/2020	12/30/2025	200,000		279.54	17,160			8,561		4,600			(1,718)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/07/2021	01/07/2026	200,000		279.82	10,300			5,183		1,080			(1,031)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/07/2021	01/07/2028	300,000		279.82	38,880			25,088		15,900			(2,779)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/14/2021	01/14/2026	300,000		279.71	31,800			16,122		8,910			(3,183)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/03/2021	02/03/2026	800,000		279.94	68,400			35,426		16,240			(6,848)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/11/2021	02/11/2026	200,000		281.40	17,080			8,928		4,200			(1,710)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/11/2021	02/11/2028	200,000		281.40	25,820			17,020		10,440			(1,846)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/18/2021	02/18/2026	200,000		279.90	17,020			8,967		4,440			(1,704)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/04/2021	03/04/2026	100,000		275.44	8,470			4,531		2,560			(848)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/11/2021	03/11/2026	300,000		277.98	25,410			13,689		7,260			(2,544)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/11/2021	03/10/2028	100,000		277.98	11,060			7,417		5,640			(791)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/18/2021	03/18/2026	500,000		276.08	42,200			22,894		12,000			(4,225)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/18/2021	03/17/2028	100,000		276.08	12,650			8,518		5,610			(904)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/25/2021	03/25/2026	400,000		276.96	33,800			18,464		9,240			(3,384)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/25/2021	03/24/2028	100,000		276.96	12,690			8,579		5,480			(907)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/08/2021	04/08/2026	100,000		278.87	8,440			4,675		2,080			(845)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/22/2021	04/22/2026	600,000		280.14	50,760			28,514		12,660			(5,082)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/29/2021	04/29/2026	400,000		280.50	33,720			19,073		8,200			(3,376)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/06/2021	05/06/2026	700,000		281.49	59,220			33,721		14,140			(5,929)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/06/2021	05/05/2028	200,000		281.49	25,400			17,591		10,120			(1,816)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/13/2021	05/13/2026	1,000,000		279.34	88,900			50,956		23,700			(8,900)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/20/2021	05/20/2026	200,000		280.77	17,780			10,258		4,800			(1,780)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/04/2021	06/04/2026	100,000		283.26	8,890			5,202		2,280			(890)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/10/2021	06/10/2026	200,000		285.01	17,840			10,498		4,480			(1,786)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/10/2021	06/09/2028	100,000		285.01	13,730			9,695		5,620			(981)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/16/2021	06/16/2026	100,000		1,010.76	12,160			7,196		3,800			(1,217)				
SPLV5UE - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/16/2021	06/16/2026	200,000		199.58	24,600			14,558		12,740			(2,463)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/17/2021	06/17/2026	400,000		281.76	36,520			21,632		9,560			(3,656)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/24/2021	06/24/2026	700,000		282.82	62,160			37,061		16,380			(6,223)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/24/2021	06/23/2028	300,000		282.82	41,100			29,250		17,310			(2,938)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/01/2021	07/01/2026	500,000		283.84	44,350			26,614		11,200			(4,440)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	07/08/2021	07/07/2023	11,453		382.64	159,720			847		1			(40,150)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/08/2021	07/07/2023	1,272		1,023.37	42,120			223					(10,588)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/09/2021	07/07/2023	22,267		287.70	223,360			1,180		2			(56,225)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/09/2021	07/09/2026	200,000		287.41	17,820			10,771		4,360			(1,784)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	07/09/2021	07/07/2023	11,180		383.07	156,520			827		1			(39,400)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	BOA-	07/09/2021	07/07/2023	4,892		541.71	87,000			460		60			(21,900)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	07/14/2021	07/14/2023	3,633		382.22	54,040			798					(13,566)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	07/14/2021	07/14/2023	974		1,029.30	30,900			456					(7,757)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/15/2021	07/14/2023	25,343		286.60	275,940			4,074		3			(69,365)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/15/2021	07/15/2026	100,000		288.04	8,900			5,408		2,210			(891)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	07/15/2021	07/14/2023	3,888		382.35	58,500			864					(14,706)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	SG-	07/15/2021	07/14/2023	5,845		549.22	95,700			1,413		178			(24,057)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	07/21/2021	07/21/2023	2,594		382.39	38,700			937					(9,715)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	WF-	07/21/2021	07/21/2023	2,315		342.49	36,960			895		37,222			(9,278)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	07/21/2021	07/21/2023	976		1,017.79	36,200			877					(9,087)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	SG-	07/22/2021	07/21/2023	5,264		547.84	87,480			2,119		999			(21,991)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/22/2021	07/21/2023	23,865		285.36	289,800			7,020		2			(72,849)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/22/2021	07/22/2026	1,100,000		289.12	100,760			61,605		24,640			(10,087)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	07/22/2021	07/21/2023	2,591		383.28	38,000			920					(9,552)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	07/28/2021	07/28/2023	8,021		385.31	111,910			3,767		1			(28,093)				
SPLV5UE - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/28/2021	07/28/2028	100,000		203.20	17,500			12,686		10,460			(1,250)				

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FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/29/2021	07/28/2023	35,483		289.70	373,890			12,594		4			(93,988)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/29/2021	07/29/2026	1,600,000		290.28	144,640			88,978		34,080			(14,480)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/29/2021	07/28/2028	100,000		290.28	16,840			12,212		7,100			(1,204)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	UBS-	07/29/2021	07/28/2023	7,986		386.99	109,740			3,696		1			(27,586)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	BNP-	07/29/2021	07/28/2023	8,877		552.94	150,420			5,067		500			(37,812)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	08/02/2021	08/02/2023	1,750		1,027.56	58,680			2,371					(14,731)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	08/04/2021	08/04/2023	3,350		387.32	46,280			1,995					(11,618)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	08/04/2021	08/04/2023	2,229		1,029.88	77,970			3,361					(19,573)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/05/2021	08/04/2023	26,800		290.17	287,040			12,384		3			(72,155)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	08/05/2021	08/04/2023	3,353		387.37	45,370			1,957					(11,405)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	BNP-	08/05/2021	08/04/2023	6,553		553.60	111,860			4,826		145			(28,119)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	08/11/2021	08/11/2023	5,735		382.83	77,880			4,093		6			(19,550)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/11/2021	08/11/2023	4,183		1,026.95	144,480			7,594					(36,269)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	UBS-	08/11/2021	08/11/2023	1,430		360.86	13,450			707		2,605			(3,376)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/12/2021	08/12/2026	400,000		289.30	36,000			22,417		8,840			(3,604)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/12/2021	08/11/2023	50,121		289.59	506,050			26,621		5			(127,210)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	08/12/2021	08/11/2023	5,474		382.45	75,180			3,955		7			(18,899)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	SG-	08/12/2021	08/11/2023	7,859		564.97	115,620			6,082		806			(29,064)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	08/18/2021	08/18/2023	5,195		386.11	65,400			4,055		4			(16,417)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	08/18/2021	08/18/2023	3,020		1,025.57	106,020			6,574					(26,614)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/19/2021	08/18/2023	32,791		290.28	326,800			20,283		3			(82,150)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/19/2021	08/19/2026	600,000		289.70	54,120			33,905		13,860			(5,418)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	UBS-	08/19/2021	08/18/2023	5,189		386.94	63,400			3,935		1			(15,937)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	SG-	08/19/2021	08/18/2023	5,519		563.27	91,350			5,670		1,292			(22,963)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	08/25/2021	08/25/2023	2,071		388.97	24,640			1,761		1			(6,185)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	08/25/2021	08/25/2023	1,737		1,045.56	50,760			3,627		1			(12,742)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/26/2021	08/25/2023	43,571		289.76	433,440			31,002		4			(108,957)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/26/2021	08/26/2026	300,000		289.18	27,000			17,016		7,590			(2,703)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/26/2021	08/25/2028	300,000		289.18	40,710			29,961		17,280			(2,910)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	08/26/2021	08/25/2023	2,074		388.52	24,640			1,762		4			(6,194)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	BNP-	08/26/2021	08/25/2023	5,747		550.74	112,200			8,025		5,106			(28,205)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	09/01/2021	09/01/2023	5,917		387.95	80,960			6,553		9			(20,324)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	09/01/2021	09/01/2023	1,920		1,040.61	67,800			5,488					(17,020)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/02/2021	09/01/2023	42,486		291.56	416,640			33,779		4			(104,734)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/02/2021	09/02/2026	800,000		291.86	72,160			45,753		22,080			(7,224)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/02/2021	09/01/2028	100,000		291.86	13,620			10,061		6,020			(974)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	09/02/2021	09/01/2023	5,912		388.23	81,190			6,583		25			(20,409)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	BOA-	09/02/2021	09/01/2023	2,264		589.82	24,600			1,994		21			(6,184)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	09/09/2021	09/08/2023	4,645		387.15	62,280			5,658		16			(15,656)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	09/09/2021	09/08/2023	1,347		1,037.20	48,440			4,401					(12,177)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/10/2021	09/08/2023	38,419		287.47	395,160			35,958		4			(99,471)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/10/2021	09/10/2026	800,000		288.91	72,080			46,023		22,640			(7,216)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/10/2021	09/08/2028	300,000		288.91	40,770			30,242		18,390			(2,916)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	09/10/2021	09/08/2023	4,925		385.36	65,740			5,982		32			(16,548)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	SG-	09/10/2021	09/08/2023	9,031		552.71	164,030			14,926		16,522			(41,290)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	09/15/2021	09/15/2023	3,102		387.65	40,080			4,027		16			(10,061)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	09/15/2021	09/15/2023	866		1,033.61	31,410			3,156		2			(7,885)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	09/15/2021	09/15/2023	1,718		350.70	23,700			2,381		19,588			(5,949)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/16/2021	09/16/2026	600,000		289.30	54,120			34,736		18,720			(5,418)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/16/2021	09/15/2023	7,259		293.93	54,600			5,494		1			(13,725)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	09/16/2021	09/15/2023	3,380		385.41	43,160			4,343		79			(10,849)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	SG-	09/16/2021	09/15/2023	7,705		555.45	130,800			13,162		13,599			(32,880)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/16/2021	09/15/2028	1,300,000		289.30	176,670			131,486		84,500			(12,629)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	09/22/2021	09/22/2023	4,956		383.36	47,880			5,278		237			(12,019)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	09/22/2021	09/22/2023	1,070		1,021.70	38,830			4,280		8			(9,748)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/23/2021	09/22/2023	52,932		287.73	487,920			53,868		5			(122,652)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/23/2021	09/23/2026	1,300,000		287.16	116,740			75,382		46,410			(11,687)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/23/2021	09/22/2028	200,000		287.16	27,080			20,229		14,180			(1,936)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	09/23/2021	09/22/2023	4,973		382.10	64,410			7,111		357			(16,191)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	CITI-	09/23/2021	09/22/2023	9,718		552.58	160,000			17,665		9,115			(40,220)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/29/2021	09/29/2023	988		1,010.44	34,800			4,176		12			(8,736)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	09/29/2021	09/29/2023	3,447		377.14	44,330			5,319		634			(11,128)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	BNP-	09/29/2021	09/29/2023	2,322		357.32	20,560			2,467		19,350			(5,161)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/30/2021	09/29/2023	23,340		282.49	221,760			26,651		2			(55,745)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/30/2021	09/30/2026	800,000		282.77	71,520			46,461		30,800			(7,160)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/30/2021	09/29/2028	300,000		282.77	40,380			30,277		22,410			(2,887)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	UBS-	09/30/2021	09/29/2023	3,447		377.52	42,640			5,124		532			(10,719)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	SG-	09/30/2021	09/29/2023	10,141		534.59	180,540			21,697		89,195			(45,384)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	10/06/2021	10/06/2023	4,747		380.31	58,500			7,575		522			(14,685)				

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)
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	10/06/2021	10/06/2023	1,284		1,012.10	44,070			5,706		20			(11,063)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/07/2021	10/06/2023	20,059		286.43	167,580			21,725		2			(42,126)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/07/2021	10/07/2026	500,000		284.16	44,750			29,239		18,750			(4,480)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/07/2021	10/06/2028	200,000		284.16	26,940			20,272		14,660			(1,926)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	10/07/2021	10/06/2023	4,749		379.81	59,400			7,701		586			(14,932)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	WF-	10/07/2021	10/06/2023	9,205		551.42	139,590			18,096		22,789			(35,090)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	10/13/2021	10/13/2023	4,636		1,015.93	148,520			20,635		113			(37,283)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	10/13/2021	10/13/2023	6,587		380.65	81,250			11,288		846			(20,396)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/14/2021	10/13/2023	41,691		286.28	376,040			52,307		4			(94,528)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/14/2021	10/14/2026	600,000		285.43	53,640			35,250		22,500			(5,370)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/14/2021	10/13/2028	300,000		285.43	40,380			30,494		21,960			(2,887)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	10/14/2021	10/13/2023	6,550		382.42	81,250			11,302		854			(20,424)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	BNP-	10/14/2021	10/13/2023	12,238		549.77	216,090			30,058		37,769			(54,320)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	CS-	10/20/2021	10/20/2023	7,349		379.50	101,920			15,123		1,237			(25,585)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/20/2021	10/20/2023	1,362		1,025.54	48,720			7,229		12			(12,230)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/21/2021	10/20/2023	46,141		281.07	497,800			73,953		69			(125,136)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/21/2021	10/21/2026	1,100,000		283.91	97,900			64,704		41,360			(9,801)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/21/2021	10/20/2028	200,000		283.91	26,740			20,266		14,680			(1,912)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	10/21/2021	10/20/2023	7,628		378.29	105,560			15,682		1,878			(26,535)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	BOA-	10/21/2021	10/20/2023	9,415		552.18	184,240			27,371		33,888			(46,314)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	10/27/2021	10/27/2023	1,456		1,024.87	54,300			8,570		17			(13,631)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	10/27/2021	10/27/2023	4,178		382.61	54,880			8,662		502			(13,777)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	UBS-	10/28/2021	10/27/2023	4,177		382.30	55,520			8,773		524			(13,956)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	WF-	10/28/2021	10/27/2023	10,181		550.79	209,880			33,165		39,134			(52,759)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/28/2021	10/27/2023	37,135		284.29	368,880			58,291		11			(92,728)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/28/2021	10/28/2026	1,100,000		285.44	97,900			65,073		38,720			(9,801)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/28/2021	10/27/2028	2,500,000		285.44	334,750			254,599		175,500			(23,929)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	11/03/2021	11/03/2023	4,442		381.56	60,010			10,046		776			(15,064)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	SG-	11/03/2021	11/03/2023	1,711		354.78	23,940			4,008		16,504			(6,010)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/03/2021	11/03/2023	3,270		1,037.75	118,660			19,865		26			(29,787)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	11/04/2021	11/03/2023	4,408		384.85	58,990			9,890		607			(14,829)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/04/2021	11/03/2023	44,058		289.12	400,050			67,073		4			(100,564)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/04/2021	11/04/2026	1,100,000		288.25	97,790			65,375		38,830			(9,790)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/04/2021	11/03/2028	1,100,000		288.25	147,290			112,427		77,110			(10,529)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	MS-	11/04/2021	11/03/2023	9,752		559.06	179,520			30,099		25,379			(45,127)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	11/10/2021	11/10/2023	3,277		1,034.39	122,400			21,686		30			(30,726)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	UBS-	11/10/2021	11/10/2023	7,250		384.68	99,400			17,611		779			(24,953)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	11/11/2021	11/10/2023	6,993		384.94	71,550			12,696		1,115			(17,986)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	CS-	11/11/2021	11/10/2023	15,264		556.59	304,800			54,083		66,712			(76,620)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/12/2021	11/10/2023	24,302		285.73	257,600			45,776		2			(64,844)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/12/2021	11/12/2026	2,000,000		288.03	177,400			119,386		66,600			(17,759)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/12/2021	11/09/2028	200,000		288.03	26,700			20,460		13,500			(1,910)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/17/2021	11/17/2023	2,398		1,048.92	78,500			14,675		3			(19,706)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	11/17/2021	11/17/2023	3,097		388.57	38,640			7,223		294			(9,700)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	11/17/2021	11/17/2023	1,419		354.13	22,200			4,150		17,346			(5,573)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/18/2021	11/17/2023	33,691		287.61	323,010			60,472		3			(81,197)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/18/2021	11/18/2026	800,000		287.90	70,880			47,937		26,720			(7,096)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/18/2021	11/17/2028	400,000		287.90	53,280			40,965		27,040			(3,809)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	11/18/2021	11/17/2023	3,354		388.40	42,770			8,007		328			(10,751)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	JPM-	11/18/2021	11/17/2023	11,208		563.23	202,960			37,997		28,409			(51,020)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	11/23/2021	11/22/2023	2,091		375.28	35,280			6,851		1,714			(8,869)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	11/23/2021	11/22/2023	3,083		1,037.81	111,040			21,564		34			(27,913)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/24/2021	11/24/2023	44,561		287.24	419,840			82,582		4			(105,393)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/24/2021	11/24/2026	400,000		287.24	35,320			24,005		13,160			(3,536)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/24/2021	11/24/2028	400,000		287.24	53,080			40,943		26,840			(3,793)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	UBS-	11/24/2021	11/24/2023	2,351		375.97	38,250			7,524		1,341			(9,602)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	BOA-	11/24/2021	11/24/2023	10,198		568.72	190,080			37,389		21,526			(47,716)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	12/01/2021	12/01/2023	1,759		1,020.20	65,700			13,562		156			(16,493)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	UBS-	12/01/2021	12/01/2023	5,236		382.00	67,200			13,871		1,246			(16,869)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/02/2021	12/01/2023	16,085		284.55	162,380			33,560		13			(40,819)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/02/2021	12/02/2026	1,200,000		285.98	106,440			72,812		38,760			(10,656)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/02/2021	12/01/2028	1,100,000		285.98	147,290			114,062		72,930			(10,529)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	12/02/2021	12/01/2023	5,501		381.78	72,870			15,060		1,504			(18,318)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	CS-	12/02/2021	12/01/2023	12,739		554.88	229,680			47,469		77,029			(57,736)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	12/08/2021	12/13/2023	777		1,029.93	27,360			6,053		36			(6,821)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	12/08/2021	12/13/2023	4,682		384.85	44,640			9,875		1,264			(11,130)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/09/2021	12/13/2023	32,701		287.16	313,020			69,333		23			(78,148)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/09/2021	12/09/2026	1,600,000		287.45	141,600			97,397		52,800			(14,176)				

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)
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/09/2021	12/08/2028	300,000		287.45	40,050			31,123		20,130			(2,863)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	UBS-	12/09/2021	12/13/2023	4,690		384.16	58,500			12,958		852			(14,605)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	CITI-	12/09/2021	12/13/2023	11,403		565.11	210,000			46,514		26,389			(52,428)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	UBS-	12/15/2021	12/20/2023	4,166		384.46	53,760			12,397		789			(13,403)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	12/15/2021	12/20/2023	2,434		1,030.50	85,000			19,601		123			(21,192)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	BNP-	12/16/2021	12/20/2023	12,297		577.52	225,060			51,965		20,613			(56,188)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	12/16/2021	12/20/2023	4,403		386.08	59,160			13,660		742			(14,770)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/16/2021	12/20/2023	30,460		288.61	293,040			67,661		24			(73,160)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/16/2021	12/16/2026	1,500,000		288.90	133,050			92,017		48,900			(13,320)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/16/2021	12/15/2028	500,000		288.90	66,900			52,167		33,200			(4,782)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	12/22/2021	12/29/2023	873		1,016.36	36,990			8,954		114			(9,197)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	UBS-	12/22/2021	12/29/2023	1,689		361.97	23,160			5,606		14,037			(5,758)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	12/22/2021	12/29/2023	5,697		385.41	77,880			18,851		1,609			(19,364)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/23/2021	12/29/2023	18,026		287.32	180,440			43,732		49			(44,925)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/23/2021	12/22/2028	800,000		288.47	107,120			83,818		54,400			(7,657)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	12/23/2021	12/29/2023	5,946		385.65	82,800			20,067		1,623			(20,615)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	BNP-	12/23/2021	12/29/2023	8,607		589.47	122,820			29,767		6,692			(30,579)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/29/2021	12/29/2023	1,066		1,034.64	35,860			8,757		33			(9,002)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	GS-	12/29/2021	12/29/2023	7,235		384.69	106,680			26,052		2,181			(26,780)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/30/2021	12/29/2023	28,705		287.69	292,160			71,438		11			(73,442)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/30/2021	12/30/2026	2,400,000		289.14	212,400			148,496		82,080			(21,263)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	UBS-	12/30/2021	12/29/2023	7,483		385.61	107,590			26,308		1,399			(27,046)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	MS-	12/30/2021	12/29/2023	11,256		586.36	201,910			49,370		13,897			(50,756)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/05/2022	01/05/2024	982		1,014.31	36,000			9,132		190			(9,037)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	01/05/2022	01/05/2024	3,646		382.84	50,680			12,855		1,345			(12,722)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/06/2022	01/06/2027	1,600,000		283.83	141,120			99,193		54,880			(14,127)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/06/2022	01/05/2029	300,000		283.83	39,750			31,317		20,640			(2,842)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/06/2022	01/05/2024	24,310		283.26	231,840			58,882		277			(58,279)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	01/06/2022	01/05/2024	3,930		380.89	53,250			13,524		1,931			(13,386)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	MS-	01/06/2022	01/05/2024	4,836		569.84	107,640			27,338		16,626			(27,058)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	01/12/2022	01/12/2024	1,767		1,017.72	61,920			16,291		299			(15,544)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	01/12/2022	01/12/2024	4,167		383.95	55,200			14,523		1,419			(13,857)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	01/12/2022	01/12/2024	1,687		361.32	24,780			6,520		16,483			(6,221)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/13/2022	01/12/2024	33,427		286.18	279,300			73,578		311			(70,210)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/13/2022	01/13/2027	1,100,000		284.20	96,800			68,405		36,520			(9,691)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/13/2022	01/12/2029	200,000		284.20	26,460			20,918		13,480			(1,891)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	UBS-	01/13/2022	01/12/2024	3,917		382.52	51,150			13,475		1,364			(12,858)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	MS-	01/13/2022	01/12/2024	5,803		566.83	128,340			33,810		25,350			(32,262)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	01/19/2022	01/19/2024	1,500		998.90	51,450			14,023		778			(12,916)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	01/19/2022	01/19/2024	1,578		380.49	20,160			5,495		1,109			(5,061)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/20/2022	01/19/2024	29,732		279.71	262,280			71,576		1,594			(65,931)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	01/20/2022	01/19/2024	1,581		379.44	20,580			5,616		1,087			(5,173)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	GS-	01/20/2022	01/19/2024	4,383		550.96	106,490			29,061		56,761			(26,769)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/20/2022	01/20/2027	800,000		279.15	70,160			49,844		28,720			(7,024)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/20/2022	01/19/2029	600,000		279.15	79,020			62,681		42,480			(5,649)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	01/26/2022	01/26/2024	1,319		985.36	43,940			12,391		1,540			(11,030)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	01/26/2022	01/26/2024	4,248		375.91	56,480			15,927		4,882			(14,178)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/27/2022	01/26/2024	38,187		278.96	320,120			90,388		2,814			(80,471)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/27/2022	01/27/2027	2,000,000		277.58	175,000			124,986		73,400			(17,519)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/27/2022	01/26/2029	1,300,000		277.58	170,690			135,856		93,080			(12,202)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	01/27/2022	01/26/2024	4,534		374.97	58,140			16,416		5,831			(14,615)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	CS-	01/27/2022	01/26/2024	9,498		562.35	167,090			47,179		68,374			(42,003)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	UBS-	02/02/2022	02/02/2024	6,318		380.26	79,200			23,105		3,655			(19,882)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	02/02/2022	02/02/2024	2,396		1,001.54	80,640			23,525		2,097			(20,243)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/03/2022	02/03/2027	900,000		279.85	78,750			56,554		31,590			(7,884)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/03/2022	02/02/2024	38,949		280.13	348,800			101,938		2,169			(87,680)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	02/03/2022	02/02/2024	6,358		377.50	80,880			23,637		7,063			(20,331)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	SG-	02/03/2022	02/02/2024	12,164		565.61	250,240			73,133		82,796			(62,905)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	02/09/2022	02/09/2024	5,809		377.94	76,560			23,136		5,816			(19,219)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	02/09/2022	02/09/2024	1,003		984.50	40,000			12,088		1,428			(10,041)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/10/2022	02/09/2024	28,171		274.93	279,240			84,533		6,353			(70,195)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/10/2022	02/10/2027	600,000		276.87	52,020			37,575		23,040			(5,208)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/10/2022	02/09/2029	300,000		276.87	39,000			31,267		22,110			(2,788)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	02/10/2022	02/09/2024	6,112		375.19	80,960			24,509		8,455			(20,352)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	MF-	02/10/2022	02/09/2024	6,932		562.46	140,760			42,612		45,528			(35,384)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	02/16/2022	02/16/2024	5,035		374.37	70,870			22,158		8,534			(17,791)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	BNP-	02/16/2022	02/16/2024	1,439		351.57	24,950			7,801		27,957			(6,263)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	02/16/2022	02/16/2024	1,315		982.70	47,190			14,754		2,191			(11,846)				

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)
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/17/2022	02/16/2024	13,014		278.28	106,200			33,262		1,525			(26,696)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/17/2022	02/16/2029	200,000		276.62	26,000			20,922		14,920			(1,859)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	02/17/2022	02/16/2024	5,021		375.37	71,440			22,375		7,124			(17,958)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	BOA-	02/17/2022	02/16/2024	9,337		556.24	164,640			51,565		91,770			(41,387)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	02/23/2022	02/23/2024	5,046		376.14	64,790			20,934		6,791			(16,264)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	02/23/2022	02/23/2024	2,354		976.28	77,970			25,193		5,564			(19,573)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/24/2022	02/23/2024	35,221		276.50	294,880			95,445		6,780			(74,126)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/24/2022	02/24/2027	1,400,000		275.40	135,520			99,019		68,460			(13,567)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/24/2022	02/23/2029	600,000		275.40	87,060			70,316		53,400			(6,223)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	02/24/2022	02/23/2024	5,022		377.97	64,980			21,032		5,483			(16,335)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	MS-	02/24/2022	02/23/2024	12,764		552.53	239,850			77,633		145,410			(60,293)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	03/02/2022	03/01/2024	3,242		989.91	103,040			34,341		4,297			(25,866)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	03/02/2022	03/01/2024	7,608		381.58	95,410			31,798		6,497			(23,951)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/02/2022	03/02/2027	100,000		986.95	9,550			7,011		5,130			(956)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/03/2022	03/01/2024	36,300		277.40	340,370			113,586		5,659			(85,561)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/03/2022	03/03/2027	900,000		278.23	88,380			64,929		42,750			(8,848)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/03/2022	03/02/2029	400,000		278.23	58,880			47,724		35,000			(4,209)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	03/03/2022	03/01/2024	7,597		382.85	93,380			31,162		4,846			(23,474)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	MS-	03/03/2022	03/01/2024	4,220		569.22	73,392			24,492		26,410			(18,449)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	03/09/2022	03/08/2024	4,019		346.93	88,060			30,181		97,789			(22,106)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	03/09/2022	03/08/2024	6,816		380.67	89,180			30,565		5,979			(22,387)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	03/09/2022	03/08/2024	2,962		980.12	94,250			32,302		9,723			(23,660)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/10/2022	03/08/2024	56,297		275.04	505,300			173,406		17,131			(127,021)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/10/2022	03/10/2027	1,800,000		275.32	175,500			129,593		89,100			(17,569)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/10/2022	03/09/2029	300,000		275.32	43,830			35,643		26,970			(3,133)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	03/10/2022	03/08/2024	6,825		380.21	88,920			30,515		6,319			(22,352)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	CS-	03/10/2022	03/08/2024	9,667		554.95	206,500			70,866		118,175			(51,909)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	03/16/2022	03/15/2024	2,663		974.42	89,440			31,499		7,949			(22,452)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	UBS-	03/16/2022	03/15/2024	9,019		377.35	109,140			38,437		9,937			(27,398)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	UBS-	03/16/2022	03/15/2024	2,003		352.33	38,710			13,633		40,364			(9,717)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/16/2022	03/16/2027	100,000		976.38	9,440			7,001		5,460			(945)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/17/2022	03/15/2024	51,327		276.08	418,770			147,673		13,519			(105,269)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/17/2022	03/17/2027	1,300,000		274.71	125,710			93,301		62,530			(12,585)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/17/2022	03/16/2029	200,000		274.71	28,900			23,580		17,600			(2,066)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	03/17/2022	03/15/2024	8,712		379.17	106,590			37,587		9,615			(26,794)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	BOA-	03/17/2022	03/15/2024	11,093		571.98	198,360			69,949		71,574			(49,863)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	03/23/2022	03/22/2024	6,620		376.90	84,000			30,376		9,748			(21,087)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/23/2022	03/23/2027	100,000		975.96	9,590			7,149		5,400			(960)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/23/2022	03/23/2029	200,000		975.96	27,580			22,568		18,920			(1,971)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	03/23/2022	03/22/2024	2,664		972.05	91,780			33,190		12,853			(23,040)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	WF-	03/24/2022	03/22/2024	9,522		566.03	209,500			75,859		73,794			(52,664)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/24/2022	03/24/2027	1,700,000		274.78	163,200			121,740		80,410			(16,338)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/24/2022	03/23/2029	200,000		274.78	28,640			23,445		17,420			(2,047)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	03/24/2022	03/22/2024	6,597		378.21	83,000			30,054		9,150			(20,864)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/24/2022	03/22/2024	42,215		273.95	386,280			139,870		17,654			(97,102)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	03/30/2022	03/28/2024	5,283		377.83	67,000			24,804		7,291			(16,842)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/30/2022	03/30/2027	500,000		979.01	47,950			35,924		26,300			(4,800)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	03/30/2022	03/28/2024	2,962		978.03	87,580			32,423		7,547			(22,016)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/31/2022	03/28/2024	77,097		274.42	693,240			256,977		29,960			(174,505)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/31/2022	03/31/2027	1,900,000		274.97	181,830			136,323		88,160			(18,203)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/31/2022	03/29/2029	700,000		274.97	100,100			82,204		60,200			(7,158)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	03/31/2022	03/28/2024	5,019		377.78	63,460			23,524		6,963			(15,974)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	BOA-	03/31/2022	03/28/2024	9,405		567.25	237,000			87,853		73,516			(59,659)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	04/06/2022	04/05/2024	5,881		373.68	72,160			27,478		14,948			(18,114)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/06/2022	04/06/2027	200,000		968.37	19,220			14,474		10,900			(1,924)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/06/2022	04/06/2029	200,000		968.37	27,280			22,472		18,940			(1,949)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	04/06/2022	04/05/2024	4,440		966.43	132,440			50,432		26,490			(33,247)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/07/2022	04/07/2027	600,000		272.83	56,940			42,911		28,200			(5,700)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/07/2022	04/06/2029	200,000		272.83	28,260			23,288		17,280			(2,020)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	WF-	04/07/2022	04/05/2024	12,980		584.59	293,300			111,845		51,239			(73,729)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/07/2022	04/05/2024	72,571		271.74	663,300			252,938		47,926			(166,739)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	04/07/2022	04/05/2024	6,140		374.62	73,830			28,154		12,099			(18,559)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/13/2022	04/13/2027	100,000		967.64	9,570			7,244		5,470			(958)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	04/13/2022	04/12/2024	2,790		972.47	77,490			30,264		13,815			(19,452)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	04/13/2022	04/12/2024	6,384		377.07	73,920			28,870		12,433			(18,556)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/14/2022	04/12/2024	64,055		273.54	497,640			194,631		32,687			(125,095)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/14/2022	04/14/2027	300,000		271.64	28,530			21,612		14,670			(2,856)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/14/2022	04/13/2029	100,000		271.64	14,130			11,683		8,850			(1,010)				

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)
SP500LV8	INDEX LIAB	EX 5	Equity/Index	BOA-	04/14/2022	04/12/2024	13,215		577.54	320,210			125,237		81,348			(80,494)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	04/14/2022	04/12/2024	6,151		374.66	71,530			27,976		14,798			(17,981)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/20/2022	04/20/2027	100,000		964.36	11,440			8,704		7,330			(1,145)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	04/20/2022	04/19/2024	3,422		960.50	109,230			43,726		26,277			(27,420)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	04/20/2022	04/19/2024	4,015		372.87	48,750			19,515		10,252			(12,238)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	04/20/2022	04/19/2024	1,671		365.94	33,420			13,378		18,928			(8,389)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/21/2022	04/19/2024	66,054		272.77	559,800			224,415		48,352			(140,721)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/21/2022	04/21/2027	700,000		271.11	82,390			62,732		46,270			(8,248)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/21/2022	04/20/2029	200,000		271.11	37,980			31,509		25,580			(2,715)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	WF-	04/21/2022	04/19/2024	9,414		586.14	227,970			91,389		40,303			(57,307)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	04/21/2022	04/19/2024	4,036		370.93	49,050			19,663		11,779			(12,330)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	04/27/2022	04/26/2024	2,206		946.25	72,240			29,624		26,753			(18,135)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	04/27/2022	04/26/2024	4,073		367.21	50,100			20,545		16,504			(12,577)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/27/2022	04/27/2027	100,000		951.97	11,740			8,978		7,770			(1,175)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/28/2022	04/28/2027	400,000		269.96	47,040			36,000		26,440			(4,709)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/28/2022	04/27/2029	100,000		269.96	18,960			15,782		12,750			(1,355)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/28/2022	04/26/2024	41,487		269.42	364,000			149,480		41,922			(91,501)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	04/28/2022	04/26/2024	4,064		368.02	49,500			20,328		15,839			(12,443)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	BOA-	04/28/2022	04/26/2024	11,238		574.49	276,600			113,588		87,659			(69,531)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/04/2022	05/04/2027	200,000		954.34	22,920			17,615		15,420			(2,295)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/04/2022	05/04/2029	200,000		954.34	36,100			30,136		28,160			(2,580)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	05/04/2022	05/03/2024	4,620		368.72	52,360			21,973		16,969			(13,144)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	05/04/2022	05/03/2024	3,039		954.34	91,350			38,336		29,538			(22,932)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/05/2022	05/03/2024	45,174		267.31	392,040			164,739		65,774			(98,550)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/05/2022	05/05/2027	1,600,000		267.85	187,840			144,468		109,920			(18,805)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JBS-	05/05/2022	05/03/2024	4,654		365.31	53,890			22,645		19,874			(13,547)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	WF-	05/05/2022	05/03/2024	7,263		564.04	174,800			73,453		77,926			(43,941)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/05/2022	05/04/2029	800,000		267.85	151,200			126,271		104,160			(10,808)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/11/2022	05/11/2027	200,000		940.23	23,060			17,810		16,380			(2,309)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	CS-	05/11/2022	05/10/2024	3,022		361.83	38,610			16,568		18,581			(9,692)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	05/11/2022	05/10/2024	4,786		939.28	141,750			60,826		74,229			(35,584)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/12/2022	05/10/2024	43,763		267.61	363,870			156,344		61,916			(91,469)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/12/2022	05/12/2027	400,000		267.34	47,200			36,479		28,080			(4,725)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/12/2022	05/11/2029	300,000		267.34	57,060			47,806		39,600			(4,079)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	05/12/2022	05/10/2024	3,023		361.65	38,500			16,542		19,114			(9,678)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	CS-	05/12/2022	05/10/2024	7,503		563.48	170,040			73,061		96,793			(42,744)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/18/2022	05/18/2027	300,000		940.27	34,710			26,938		24,660			(3,475)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	05/18/2022	05/17/2024	4,892		938.38	142,600			62,538		76,982			(35,797)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	05/18/2022	05/17/2024	5,236		362.47	60,800			26,664		31,946			(15,263)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/19/2022	05/17/2024	65,867		266.93	563,200			247,319		104,623			(141,576)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/19/2022	05/19/2027	300,000		267.20	35,460			27,540		21,690			(3,550)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/19/2022	05/18/2029	100,000		267.20	19,070			16,028		13,460			(1,363)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	05/19/2022	05/17/2024	5,236		362.84	60,990			26,783		28,773			(15,332)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	BOA-	05/19/2022	05/17/2024	9,685		551.90	247,500			108,685		170,468			(62,216)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	05/25/2022	05/24/2024	7,652		364.84	94,080			42,148		39,838			(23,617)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	SG-	05/25/2022	05/24/2024	1,430		351.71	32,050			14,358		32,046			(8,046)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/25/2022	05/24/2024	5,178		949.21	140,140			62,783		42,511			(35,180)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/25/2022	05/25/2029	100,000		946.38	18,130			15,281		14,580			(1,296)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/26/2022	05/26/2027	600,000		269.45	71,160			55,534		43,080			(7,124)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/26/2022	05/25/2029	500,000		269.45	95,700			80,694		67,200			(6,841)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/26/2022	05/24/2024	54,555		269.45	465,990			209,039		62,591			(117,139)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	05/26/2022	05/24/2024	7,633		365.72	93,800			42,078		37,289			(23,579)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	BOA-	05/26/2022	05/24/2024	7,482		561.87	177,060			79,428		102,480			(44,509)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/02/2022	06/02/2027	400,000		949.31	45,920			36,011		31,120			(4,597)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	06/02/2022	05/31/2024	7,083		365.95	86,840			39,785		34,497			(21,830)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	06/02/2022	05/31/2024	5,267		947.41	158,500			72,616		66,645			(39,843)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	BOA-	06/03/2022	06/03/2024	9,032		560.41	226,070			104,224		134,131			(56,673)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	06/03/2022	06/03/2024	7,121		363.67	88,140			40,635		40,846			(22,096)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/06/2022	06/06/2024	52,967		266.74	479,960			223,278		93,027			(120,320)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/06/2022	06/04/2027	1,600,000		268.08	187,840			147,679		113,600			(18,825)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/06/2022	06/06/2029	300,000		268.08	56,730			48,082		39,900			(4,054)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	06/08/2022	06/07/2024	7,948		364.49	93,960			43,903		43,551			(23,587)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/08/2022	06/08/2027	200,000		944.50	23,080			18,177		15,940			(2,311)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	06/08/2022	06/07/2024	3,600		941.66	109,480			51,155		53,761			(27,483)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/09/2022	06/07/2024	48,307		267.84	387,000			181,084		73,890			(97,283)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/09/2022	06/09/2027	400,000		267.04	46,800			36,883		28,920			(4,685)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/09/2022	06/08/2029	500,000		267.04	94,150			79,904		67,150			(6,730)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	06/09/2022	06/07/2024	7,975		363.62	90,770			42,473		46,688			(22,818)				

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)
SP500LV8	INDEX LIAB	EX 5	Equity/Index	BOA-	06/09/2022	06/07/2024	6,807		552.22	177,800			83,196		128,503			(44,695)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	06/15/2022	06/14/2024	9,539		357.84	100,640			48,007		80,802			(25,264)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	SG-	06/15/2022	06/14/2024	1,752		350.96	37,680			17,974		42,079			(9,459)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/15/2022	06/15/2027	300,000		923.67	34,560			27,352		26,160			(3,460)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/15/2022	06/15/2029	200,000		923.67	36,100			30,726		29,740			(2,580)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	06/15/2022	06/14/2024	8,986		931.05	224,930			107,296		175,765			(56,465)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/16/2022	06/14/2024	60,759		262.73	465,870			222,543		170,648			(117,109)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/16/2022	06/16/2027	700,000		261.68	80,780			63,977		54,600			(8,087)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	UBS-	06/16/2022	06/14/2024	9,807		357.94	103,950			49,656		76,636			(26,131)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	WF-	06/16/2022	06/14/2024	9,798		538.62	257,250			122,887		254,271			(64,667)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/16/2022	06/15/2029	100,000		261.68	18,520			15,769		13,950			(1,324)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/22/2022	06/21/2024	11,815		923.81	327,000			159,177		230,767			(82,087)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	06/22/2022	06/21/2024	9,493		358.50	104,380			50,810		78,250			(26,203)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/22/2022	06/22/2027	100,000		924.74	11,530			9,170		8,850			(1,154)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/22/2022	06/22/2029	200,000		924.74	36,340			31,031		30,100			(2,597)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/23/2022	06/21/2024	96,000		263.54	791,890			386,022		251,106			(199,063)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/23/2022	06/23/2027	200,000		263.54	23,360			18,592		15,420			(2,339)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/23/2022	06/22/2029	400,000		263.54	95,640			81,701		71,680			(6,837)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	06/23/2022	06/21/2024	9,477		358.76	105,740			51,545		76,408			(26,581)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	BNP-	06/23/2022	06/21/2024	16,352		542.09	448,200			218,484		402,432			(112,667)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/29/2022	06/29/2027	200,000		926.76	33,100			26,454		24,560			(3,314)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/29/2022	06/29/2029	300,000		926.76	68,100			58,341		55,560			(4,866)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	SG-	06/29/2022	07/05/2023	4,800		11,658.26	48,480			262					(24,042)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	SG-	06/29/2022	07/05/2023	600		11,658.26	6,060			33					(3,005)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	SG-	06/29/2022	07/05/2023	600		11,658.26	5,520			30					(2,738)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	WF-	06/29/2022	07/05/2023	26		35,218.26	5,600			30					(2,777)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	WF-	06/29/2022	07/05/2023	87		34,845.91	23,490			127					(11,649)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	WF-	06/29/2022	07/05/2023	216		33,449.59	126,630			683					(62,799)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	06/29/2022	07/05/2023	4,464		364.55	24,320			131					(12,061)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	06/29/2022	07/05/2023	3,348		358.10	27,600			149					(13,688)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	06/29/2022	07/05/2023	25,944		355.95	242,730			1,310					(120,376)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	06/29/2022	06/28/2024	10,601		358.10	121,980			60,568		89,790			(30,621)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	06/29/2022	07/05/2023	1,674		356.66	15,000			81					(7,439)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	06/29/2022	07/05/2023	35,268		359.06	252,540			1,363					(125,241)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	WF-	06/29/2022	06/28/2024	2,024		352.83	43,050			21,376		50,156			(10,807)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	06/29/2022	07/05/2023	10,682		928.61	211,860			1,143					(105,066)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	06/29/2022	06/28/2024	4,424		924.90	127,100			63,111		100,949			(31,906)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	06/29/2022	07/05/2023	1,222		2,503.70	67,200			363					(33,326)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	06/29/2022	07/05/2023	524		2,574.71	19,920			108					(9,879)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	06/29/2022	07/05/2023	393		2,670.92	9,540			51					(4,731)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	06/29/2022	07/05/2023	698		1,953.20	20,916			113					(10,373)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	06/29/2022	07/05/2023	582		1,946.32	18,280			99					(9,065)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	06/29/2022	07/05/2023	349		1,968.67	9,390			51					(4,657)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	06/30/2022	07/06/2023	539		11,446.20	140,244			1,143					(69,550)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	06/30/2022	07/06/2023	139		11,940.86	33,088			270					(16,409)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	06/30/2022	07/06/2023	43		11,296.65	10,850			88					(5,381)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	06/30/2022	07/06/2023	4,460		364.84	24,480			200					(12,140)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	06/30/2022	07/06/2023	3,345		358.39	27,600			225					(13,688)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	06/30/2022	07/06/2023	25,923		356.23	242,730			1,979					(120,376)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/30/2022	07/06/2023	89,311		262.92	597,080			4,868					(296,106)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/30/2022	07/06/2023	24,220		268.20	105,600			861					(52,370)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/30/2022	06/28/2024	54,873		263.98	461,100			229,280		137,216			(115,910)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	06/30/2022	07/06/2023	1,394		356.95	12,500			102					(6,199)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/30/2022	06/30/2027	700,000		264.24	116,830			93,438		77,000			(11,696)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	06/30/2022	06/28/2024	10,592		358.03	124,640			61,977		90,083			(31,332)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	MS-	06/30/2022	07/06/2023	34,971		358.80	252,890			2,062					(125,414)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	MS-	06/30/2022	07/06/2023	38,728		352.92	395,300			3,223					(196,039)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	MS-	06/30/2022	07/06/2023	4,335		344.61	36,300			296					(18,002)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/30/2022	06/29/2029	300,000		264.24	71,940			61,655		52,860			(5,143)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	WF-	06/30/2022	06/28/2024	6,064		541.36	178,250			88,634		153,203			(44,808)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	WF-	06/30/2022	07/06/2023	8,904		169.13	25,200			205					(12,497)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	06/30/2022	07/06/2023	2,248		2,253.03	123,522			1,007					(61,258)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	06/30/2022	07/06/2023	485		2,380.09	17,897			146					(8,876)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	06/30/2022	07/06/2023	926		3,503.22	82,880			676					(41,102)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	06/30/2022	07/06/2023	145		3,644.87	5,250			43					(2,604)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	06/30/2022	07/06/2023	4,800		11,503.72	46,560			380					(23,090)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	06/30/2022	07/06/2023	600		11,503.72	5,820			47					(2,886)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	ML-	06/30/2022	07/06/2023	3,600		1.00	98,280			801					(48,739)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	ML-	06/30/2022	07/06/2023	700		1.03	8,820			72					(4,374)				

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RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	06/30/2022	07/06/2023	1,815		1,704.57	75,144			613					(37,266)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	06/30/2022	07/06/2023	585		1,776.30	15,140			123					(7,508)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	06/30/2022	07/06/2023	253		31,329.38	184,782			1,506					(91,638)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	06/30/2022	07/06/2023	55		31,267.83	27,336			223					(13,557)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	06/30/2022	07/06/2023	16		30,836.98	6,535			53					(3,241)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	MS-	06/30/2022	07/06/2023	4,913		343.57	44,030			359					(21,836)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/07/2022	07/07/2027	200,000		930.82	31,780			25,523		33,340			(3,181)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	07/07/2022	07/12/2023	1,182		930.82				535		4,496			(12,089)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	07/07/2022	07/12/2023	10,851		929.88	227,250			5,005		47,395			(113,006)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	07/07/2022	07/05/2024	9,884		930.82	276,000			139,552		198,597			(69,380)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	07/07/2022	07/12/2023	2,801		362.36	16,200			357		427			(8,056)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	07/07/2022	07/12/2023	5,322		359.50	37,050			816		4,986			(18,424)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	07/07/2022	07/12/2023	21,288		359.50	148,200			3,264		19,943			(73,696)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	07/07/2022	07/12/2023	1,681		357.01	13,560			299		4,332			(6,743)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	08/03/2022	07/05/2024	9,524		356.29	109,480			55,356		90,429			(27,521)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	07/07/2022	07/12/2023	35,202		361.72	220,820			4,864		1,049			(109,808)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	07/07/2022	07/12/2023	62,325		352.71	667,440			14,701		323,336			(331,901)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	07/07/2022	07/12/2023	5,482		359.99	38,570			850		903			(19,180)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	WF-	07/07/2022	07/12/2023	293		33,612.85	182,160			4,012					(90,584)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	WF-	07/07/2022	07/12/2023	73		33,644.23	44,850			988					(22,303)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	WF-	07/07/2022	07/12/2023	16		35,056.54	4,550			100					(2,263)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	WF-	07/07/2022	07/12/2023	25		31,227.62	13,840			305		21,579			(6,882)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	WF-	07/07/2022	07/12/2023	25		31,196.24	15,840			349		25,575			(7,877)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	07/07/2022	07/12/2023	1,503		2,511.91	96,600			2,128					(48,037)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	07/07/2022	07/12/2023	601		2,628.31	20,580			453					(10,234)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	07/07/2022	07/12/2023	215		2,628.31	7,350			162					(3,655)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	07/07/2022	07/12/2023	215		2,309.37	9,050			199		14,985			(4,500)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	SG-	07/07/2022	07/12/2023	4,200		12,109.05	56,700			1,249					(28,196)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	SG-	07/07/2022	07/12/2023	1,100		12,109.05	11,330			250					(5,634)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	07/07/2022	07/12/2023	735		1,882.85	47,580			1,048					(23,660)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	07/07/2022	07/12/2023	848		2,019.11	21,450			472					(10,667)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	07/07/2022	07/12/2023	283		1,997.88	8,400			185					(4,177)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	07/08/2022	07/12/2023	1,100		12,125.69	11,220			248					(5,595)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	07/08/2022	07/12/2023	4,200		12,125.69	57,540			1,273					(28,691)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	07/08/2022	07/12/2023	503		12,065.06	143,594			3,177		261,943			(71,601)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	07/08/2022	07/12/2023	124		12,562.21	28,215			624		56,898			(14,069)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	07/08/2022	07/12/2023	41		12,610.71	14,450			320		30,935			(7,205)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	07/08/2022	07/12/2023	2,148		1,767.59	93,100			2,060		165,042			(46,423)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	07/08/2022	07/12/2023	396		1,822.44	12,740			282		20,189			(6,353)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	07/08/2022	07/12/2023	396		1,811.82	11,620			257		19,863			(5,794)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	07/08/2022	07/12/2023	34,923		361.48	217,800			4,819		1,393			(108,602)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	07/08/2022	07/12/2023	62,053		352.48	683,700			15,126		334,470			(340,916)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	07/08/2022	07/12/2023	6,350		346.25	57,860			1,280		31,159			(28,851)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/08/2022	07/12/2023	73,792		262.93	491,400			10,872		148			(245,029)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/08/2022	07/12/2023	29,895		269.01	120,870			2,674		3			(60,270)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	07/08/2022	07/12/2023	3,463		345.90	34,080			754		41,310			(16,993)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/08/2022	07/08/2024	94,984		263.46	820,770			417,259		252,810			(205,756)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	WF-	07/08/2022	07/12/2023	9,242		161.32	25,950			574		49,403			(12,940)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	07/08/2022	07/12/2023	239		31,494.84	200,175			4,429		358,676			(99,814)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	07/08/2022	07/12/2023	57		32,591.67	29,520			653		56,989			(14,720)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	07/08/2022	07/12/2023	19		32,936.39	11,652			258		23,177			(5,810)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/08/2022	07/08/2027	1,000,000		264.25	166,600			133,892		111,600			(16,678)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	07/08/2022	07/12/2023	2,413		2,345.91	142,240			3,147		251,272			(70,926)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	07/08/2022	07/12/2023	431		2,410.88	19,200			425		36,801			(9,574)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	07/08/2022	07/12/2023	345		2,403.92	18,240			404		34,994			(9,095)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	BOA-	07/08/2022	07/08/2024	12,899		542.37	389,400			197,961		338,251			(97,617)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/08/2022	07/06/2029	400,000		264.25	95,680			82,261		71,080			(6,842)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BNP-	07/08/2022	07/12/2023	3,300		1.01	103,620			2,292		187,801			(51,668)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BNP-	07/08/2022	07/12/2023	600		1.02	11,520			255		20,967			(5,744)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	WF-	07/08/2022	07/12/2023	1,027		3,485.51	112,680			2,493		233,770			(56,186)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	07/08/2022	07/12/2023	2,521		361.84	14,310			317		733			(7,135)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	07/08/2022	07/12/2023	5,322		358.99	36,480			807		6,936			(18,190)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	07/08/2022	07/12/2023	21,568		359.35	143,990			3,186		24,096			(71,798)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	07/08/2022	07/08/2024	9,243		355.78	107,580			54,691		90,211			(26,969)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	07/08/2022	07/12/2023	1,961		356.50	15,680			347		6,024			(7,819)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	07/13/2022	07/18/2023	6,000		11,728.53	87,600			3,381		1			(43,561)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	07/13/2022	07/18/2023	1,200		11,728.53	13,320			514					(6,624)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	07/13/2022	07/18/2023	500		11,728.53	5,000			193					(2,486)				

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)
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/13/2022	07/13/2027	200,000		925.12	31,860			25,694		34,620			(3,190)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	07/13/2022	07/18/2023	2,810		936.22	44,460			1,716		6,637			(22,109)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	07/13/2022	07/18/2023	7,026		922.34	154,050			5,947		76,031			(76,605)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	07/13/2022	07/12/2024	3,891		920.49	116,640			60,031		98,806			(29,280)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	07/13/2022	07/18/2023	2,805		361.53	16,400			633		1,880			(8,155)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	07/13/2022	07/18/2023	4,207		359.03	28,950			1,118		7,038			(14,396)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	07/13/2022	07/18/2023	29,450		356.89	231,000			8,917		89,589			(114,871)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	07/13/2022	07/18/2023	1,963		357.96	14,420			557		4,520			(7,171)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	07/13/2022	07/12/2024	10,658		357.60	115,520			59,455		94,370			(28,999)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	07/13/2022	07/18/2023	42,259		358.61	306,600			11,835		45,948			(152,465)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	07/13/2022	07/18/2023	48,048		352.74	488,040			18,839		269,855			(242,690)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	07/13/2022	07/18/2023	6,368		360.34	41,360			1,597		2,905			(20,567)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	07/13/2022	07/18/2023	276		32,834.56	183,770			7,094		12,172			(91,384)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	07/13/2022	07/18/2023	65		33,234.61	34,880			1,346					(17,345)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	07/13/2022	07/18/2023	29		32,557.61	22,419			865		9,375			(11,148)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	07/13/2022	07/18/2023	16		30,557.38	8,525			329		12,980			(4,239)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	07/13/2022	07/18/2023	16		30,311.19	11,220			433		17,473			(5,579)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	07/13/2022	07/18/2023	1,576		2,402.68	141,120			5,447		126,115			(70,175)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	07/13/2022	07/18/2023	657		2,555.70	26,550			1,025					(13,203)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	07/13/2022	07/18/2023	263		2,617.37	7,380			285					(3,670)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	07/13/2022	07/18/2023	219		2,265.64	7,750			299		12,972			(3,854)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	07/13/2022	07/18/2023	985		1,838.22	63,580			2,454					(31,617)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	07/13/2022	07/18/2023	869		1,955.59	25,200			973					(12,531)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	07/13/2022	07/18/2023	290		1,960.77	8,050			311					(4,003)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	07/13/2022	07/12/2024	1,447		340.30	41,550			21,385		53,007			(10,430)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	ML-	07/14/2022	07/19/2023	2,700		0.98	73,440			3,038		121,171			(36,520)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	ML-	07/14/2022	07/19/2023	1,200		1.00	27,720			1,147		49,057			(13,784)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	07/14/2022	07/19/2023	648		3,383.02	61,160			2,530		122,894			(30,413)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	07/14/2022	07/19/2023	236		3,525.68	13,360			553		30,315			(6,644)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	WF-	07/14/2022	07/19/2023	8,787		159.80	18,340			759		33,489			(9,120)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	07/14/2022	07/19/2023	281		30,936.47	207,346			8,577		366,754			(103,108)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	07/14/2022	07/19/2023	78		32,161.67	43,752			1,810		87,122			(21,757)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	07/14/2022	07/19/2023	23		32,467.98	14,140			585		29,506			(7,031)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	SG-	07/14/2022	07/19/2023	6,100		11,768.40	87,230			3,608		1			(43,377)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	SG-	07/14/2022	07/19/2023	1,200		11,768.40	12,840			531					(6,385)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	SG-	07/14/2022	07/19/2023	500		11,768.40	4,850			201					(2,412)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	07/14/2022	07/19/2023	467		11,886.08	96,800			4,004		180,805			(48,136)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	07/14/2022	07/19/2023	161		12,192.06	37,620			1,556		75,671			(18,707)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	07/14/2022	07/19/2023	42		12,486.27	7,650			316		16,422			(3,804)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/14/2022	07/19/2023	75,022		261.81	530,640			21,949		5,942			(263,874)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/14/2022	07/12/2024	54,183		264.18	439,010			226,266		135,771			(110,357)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/14/2022	07/19/2023	28,039		268.40	116,180			4,806		3			(57,773)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/14/2022	07/14/2027	700,000		263.92	116,480			94,001		80,920			(11,661)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/14/2022	07/13/2029	200,000		263.92	47,820			41,230		36,400			(3,418)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	07/14/2022	07/19/2023	1,947		2,284.89	106,480			4,404		188,097			(52,950)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	07/14/2022	07/19/2023	619		2,366.25	27,440			1,135		53,988			(13,645)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	07/14/2022	07/19/2023	265		2,393.37	12,480			516		25,909			(6,206)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	07/14/2022	07/19/2023	3,100		359.84	18,150			751		4,080			(9,026)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	07/14/2022	07/19/2023	4,227		357.36	28,950			1,197		11,647			(14,396)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	07/14/2022	07/19/2023	29,587		354.88	236,250			9,772		141,188			(117,481)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	UBS-	07/14/2022	07/12/2024	10,990		355.94	115,830			59,699		100,080			(29,117)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	07/14/2022	07/19/2023	42,320		358.09	312,440			12,924		61,110			(155,369)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	07/14/2022	07/19/2023	47,827		352.57	496,650			20,543		277,887			(246,972)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	07/14/2022	07/19/2023	6,957		344.30	60,000			2,482		37,398			(29,837)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	BNP-	07/14/2022	07/12/2024	9,044		541.66	262,660			135,375		253,748			(66,027)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	07/14/2022	07/19/2023	2,050		1,709.21	86,450			3,576		157,630			(42,989)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	07/14/2022	07/19/2023	703		1,786.05	25,320			1,047		46,623			(12,591)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	07/14/2022	07/19/2023	410		1,780.92	19,040			788		34,167			(9,468)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/20/2022	07/20/2029	100,000		929.94	22,130			19,134		22,650			(1,581)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	07/20/2022	07/25/2023	5,300		12,439.68	73,140			4,238		1			(36,371)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	07/20/2022	07/25/2023	1,000		12,439.68	10,300			597					(5,122)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	WF-	07/20/2022	07/25/2023	492		1,813.32	16,650			965		7,177			(8,280)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	WF-	07/20/2022	07/25/2023	328		1,807.84	11,580			671		6,606			(5,758)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	WF-	07/20/2022	07/25/2023	274		2,052.78	8,750			507					(4,351)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	WF-	07/20/2022	07/25/2023	602		2,019.88	24,200			1,402					(12,034)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	WF-	07/20/2022	07/25/2023	985		1,968.69	54,900			3,181					(27,300)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	07/20/2022	07/25/2023	1,209		2,620.24	65,540			3,797					(32,591)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	07/20/2022	07/25/2023	583		2,646.63	27,440			1,590					(13,645)				

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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 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	07/20/2022	07/25/2023	250		2,663.43	10,680			619					(5,311)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	07/20/2022	07/25/2023	19		31,683.59	10,020			581		17,940			(4,983)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	07/20/2022	07/19/2024	6,750		353.08	84,240			44,178		77,012			(21,147)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	07/20/2022	07/25/2023	1,687		344.54	24,420			1,415		24,936			(12,143)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	07/20/2022	07/25/2023	3,656		355.92	28,600			1,657		14,907			(14,222)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	07/20/2022	07/25/2023	20,812		351.65	208,680			12,091		162,069			(103,771)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	07/20/2022	07/25/2023	1,969		355.21	16,100			933		9,125			(8,006)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	07/20/2022	07/25/2023	39,356		358.34	297,840			17,257		70,956			(148,108)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	07/20/2022	07/25/2023	50,932		351.43	568,480			32,938		374,955			(282,691)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	07/20/2022	07/25/2023	2,894		360.76	18,900			1,095		2,175			(9,399)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	07/20/2022	07/25/2023	2,315		360.41	15,440			895		1,999			(7,678)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/20/2022	07/25/2023	1,828		944.81	24,990			1,448		4,727			(12,427)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/20/2022	07/25/2023	9,248		929.01	188,340			10,912		85,143			(93,657)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/20/2022	07/19/2024	11,076		929.94	305,910			160,430		177,672			(76,793)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	07/20/2022	07/25/2023	226		34,329.20	115,200			6,675					(57,286)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	07/20/2022	07/25/2023	60		32,703.58	67,260			3,897		14,138			(33,447)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	07/20/2022	07/25/2023	16		35,444.82	4,100			238					(2,039)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BNP-	07/21/2022	07/26/2023	2,300		1.01	63,020			3,825		111,594			(31,338)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BNP-	07/21/2022	07/26/2023	1,000		1.02	12,000			728		20,810			(5,967)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BNP-	07/21/2022	07/26/2023	834		3,585.72	89,400			5,427		181,889			(44,456)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BNP-	07/21/2022	07/26/2023	139		3,743.96	8,450			513		19,849			(4,202)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	BNP-	07/21/2022	07/26/2023	7,487		157.06	16,800			1,020		28,674			(8,354)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	07/21/2022	07/26/2023	206		31,556.34	114,180			6,931		181,757			(56,779)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	07/21/2022	07/26/2023	66		32,485.41	43,260			2,626		73,318			(21,512)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	07/21/2022	07/26/2023	19		32,677.63	14,160			860		23,807			(7,041)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	07/21/2022	07/26/2023	8,093		345.99	61,880			3,756		31,891			(30,771)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/21/2022	07/19/2024	90,558		265.06	797,710			418,938		206,835			(200,526)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/21/2022	07/26/2023	70,267		266.12	426,360			25,881		351			(212,018)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/21/2022	07/26/2023	30,437		270.91	123,930			7,523		3			(61,627)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/21/2022	07/21/2027	1,100,000		266.12	183,040			148,428		120,890			(18,324)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/21/2022	07/20/2029	400,000		266.12	95,560			82,657		70,400			(6,831)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	WF-	07/21/2022	07/26/2023	5,491		345.64	52,060			3,160		68,344			(25,888)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	WF-	07/21/2022	07/19/2024	10,375		548.15	279,310			146,687		234,331			(70,212)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	UBS-	07/21/2022	07/19/2024	6,432		355.10	79,350			41,673		61,870			(19,947)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	07/21/2022	07/26/2023	1,398		346.88	19,950			1,211		17,556			(9,921)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	07/21/2022	07/26/2023	3,635		357.96	28,730			1,744		9,761			(14,287)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	07/21/2022	07/26/2023	20,413		353.67	205,860			12,496		122,833			(102,369)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	07/21/2022	07/26/2023	1,957		357.25	16,100			977		6,169			(8,006)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	07/21/2022	07/26/2023	5,300		12,619.41	72,610			4,408		1			(36,107)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	07/21/2022	07/26/2023	1,000		12,619.41	10,100			613					(5,022)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	07/21/2022	07/26/2023	2,316		2,388.81	146,160			8,872		237,582			(72,682)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	07/21/2022	07/26/2023	538		2,458.93	22,490			1,365		37,214			(11,184)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	07/21/2022	07/26/2023	248		2,521.79	12,300			747		18,649			(6,116)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	07/21/2022	07/26/2023	444		12,266.06	198,800			12,068		350,163			(98,858)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	07/21/2022	07/26/2023	87		12,770.84	20,350			1,235		38,158			(10,120)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	07/21/2022	07/26/2023	48		13,124.18	12,720			772		26,056			(6,325)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	07/21/2022	07/26/2023	1,851		1,825.67	92,140			5,593		106,601			(45,819)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	07/21/2022	07/26/2023	544		1,858.73	20,900			1,269		20,017			(10,393)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	07/21/2022	07/26/2023	272		1,889.95	8,050			489		5,836			(4,003)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	07/21/2022	07/26/2023	39,307		359.13	291,040			17,667		48,902			(144,727)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	07/21/2022	07/26/2023	50,869		352.21	568,480			34,508		333,937			(282,691)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/27/2022	07/27/2029	200,000		931.85	44,080			38,235		42,060			(3,150)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	07/27/2022	08/01/2023	3,628		947.56	59,500			4,598		4,129			(29,588)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	07/27/2022	08/01/2023	8,536		937.26	177,600			13,725		31,482			(88,316)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	07/27/2022	07/26/2024	5,015		930.69	156,040			83,356		103,377			(39,171)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	07/27/2022	08/01/2023	3,059		365.37	17,270			1,335		1,227			(8,588)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	07/27/2022	08/01/2023	2,781		363.93	17,200			1,329		1,799			(8,553)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	07/27/2022	08/01/2023	23,358		362.13	162,120			12,528		25,773			(80,618)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	07/27/2022	08/01/2023	1,946		358.90	16,450			1,271		4,768			(8,180)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	07/27/2022	07/26/2024	10,567		359.26	122,740			65,567		86,552			(30,812)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	07/27/2022	08/01/2023	39,644		361.67	285,660			22,075		37,551			(142,052)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	07/27/2022	08/01/2023	46,538		355.41	481,140			37,182		210,163			(239,259)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	07/27/2022	08/01/2023	4,884		361.67	35,190			2,719		4,626			(17,499)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	07/27/2022	08/01/2023	252		34,644.60	130,410			10,078					(64,850)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	07/27/2022	08/01/2023	65		35,352.95	22,260			1,720					(11,069)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	07/27/2022	08/01/2023	28		35,642.73	8,010			619					(3,983)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	07/27/2022	08/01/2023	16		32,326.38	6,100			471		10,258			(3,033)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	07/27/2022	08/01/2023	19		31,940.00	11,820			913		19,510			(5,878)				

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 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	07/27/2022	08/01/2023	1,228		2,616.35	90,600			7,001					(45,053)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	07/27/2022	08/01/2023	532		2,723.84	22,750			1,758					(11,313)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	07/27/2022	08/01/2023	327		2,736.05	13,120			1,014					(6,524)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	07/27/2022	08/01/2023	205		2,433.13	10,050			777		12,251			(4,998)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	07/27/2022	08/01/2023	205		2,369.62	10,650			823		15,443			(5,296)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	SG-	07/27/2022	08/01/2023	4,300		12,601.47	52,890			4,087					(26,301)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	SG-	07/27/2022	08/01/2023	1,000		12,601.47	11,300			873					(5,619)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	07/27/2022	08/01/2023	595		2,062.74	20,350			1,573					(10,120)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	07/27/2022	08/01/2023	541		2,086.77	15,600			1,206					(7,757)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	07/27/2022	08/01/2023	325		2,094.16	8,880			686					(4,416)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/28/2022	08/02/2023	76,132		268.19	502,250			40,201		221			(249,756)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/28/2022	08/02/2023	22,654		273.84	95,770			7,666		2			(47,624)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/28/2022	07/26/2024	66,105		267.65	610,540			326,609		113,285			(153,476)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/28/2022	07/28/2027	1,900,000		269.26	317,870			259,000		198,740			(31,822)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	07/28/2022	07/27/2029	400,000		269.26	97,160			84,311		68,200			(6,945)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	ML-	07/28/2022	08/02/2023	3,400		0.99	114,920			9,198		196,266			(57,147)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	ML-	07/28/2022	08/02/2023	500		0.95	20,900			1,673		33,562			(10,393)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	07/28/2022	08/02/2023	849		3,601.06	90,210			7,220		178,104			(44,859)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	07/28/2022	08/02/2023	301		3,619.33	16,720			1,338		31,622			(8,314)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	07/28/2022	08/02/2023	137		3,575.50	12,400			993		23,298			(6,166)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	BNP-	07/28/2022	08/02/2023	8,555		162.00	17,500			1,401		30,443			(8,702)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	07/28/2022	08/02/2023	249		32,399.51	200,880			16,079		318,764			(99,893)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	07/28/2022	08/02/2023	58		32,724.80	49,400			3,954		76,525			(24,565)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	07/28/2022	08/02/2023	25		34,253.70	14,400			1,153		11,657			(7,161)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	07/28/2022	08/02/2023	1,814		2,446.12	123,750			9,905		183,106			(61,538)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	07/28/2022	08/02/2023	322		2,580.09	14,000			1,121		15,407			(6,962)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	07/28/2022	08/02/2023	202		2,565.20	11,300			904		12,613			(5,619)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	07/28/2022	08/02/2023	4,300		12,717.87	53,750			4,302					(26,729)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	07/28/2022	08/02/2023	900		12,717.87	10,170			814					(5,057)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	07/28/2022	08/02/2023	543		12,514.38	142,347			11,394		245,350			(70,786)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	07/28/2022	08/02/2023	142		12,997.66	37,836			3,028		72,358			(18,815)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	07/28/2022	08/02/2023	39		13,290.17	10,875			870		22,292			(5,408)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	07/28/2022	08/02/2023	2,029		1,863.66	104,120			8,334		85,587			(51,776)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	07/28/2022	08/02/2023	587		1,927.34	20,570			1,646		9,091			(10,229)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	07/28/2022	08/02/2023	267		1,957.31	8,000			640		2,296			(3,978)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	07/28/2022	08/02/2023	3,039		367.01	18,150			1,453		811			(9,026)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	07/28/2022	08/02/2023	3,039		365.56	19,910			1,594		1,322			(9,901)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	07/28/2022	08/02/2023	22,931		364.12	164,340			13,154		15,630			(81,722)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	07/28/2022	07/26/2024	10,499		361.22	122,360			65,457		76,952			(30,759)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	07/28/2022	08/02/2023	39,422		363.71	280,140			22,423		19,975			(139,307)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	07/28/2022	08/02/2023	46,278		357.41	473,040			37,863		146,154			(235,231)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	07/28/2022	08/02/2023	9,141		349.00	97,600			7,812		49,714			(48,534)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	BOA-	07/28/2022	08/02/2023	3,428		349.35	39,360			3,150		33,872			(19,573)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	WF-	07/28/2022	07/26/2024	9,223		568.28	206,880			110,671		126,180			(52,005)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	08/03/2022	08/08/2023	5,200		13,253.26	67,600			6,513		1			(33,616)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	08/03/2022	08/08/2023	1,000		13,253.26	13,000			1,253					(6,465)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	08/03/2022	08/08/2023	500		13,253.26	6,500			626					(3,232)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	08/03/2022	08/08/2023	279		2,847.54	8,820			850					(4,386)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	08/03/2022	08/08/2023	478		2,787.33	20,160			1,942					(10,025)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	08/03/2022	08/08/2023	1,515		2,709.55	95,000			9,153					(47,241)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	08/03/2022	08/08/2023	21		32,714.06	14,049			1,354		6,666			(6,986)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	08/03/2022	08/08/2023	21		35,437.50	10,241			987					(5,093)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	08/03/2022	08/08/2023	76		35,831.25	29,550			2,847					(14,694)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	08/03/2022	08/08/2023	268		35,371.87	133,408			12,854					(66,340)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	08/03/2022	08/08/2023	3,313		368.01	19,200			1,850		914			(9,548)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	08/03/2022	08/08/2023	4,417		364.75	31,360			3,022		3,187			(15,595)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	08/03/2022	08/08/2023	29,816		362.22	246,240			23,725		40,967			(122,449)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	08/03/2022	08/02/2024	9,939		361.49	116,640			63,432		72,085			(29,280)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	08/03/2022	08/08/2023	2,209		362.22	18,240			1,757		3,035			(9,070)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	08/03/2022	08/08/2023	681		2,025.36	42,900			4,133					(21,333)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	08/03/2022	08/08/2023	367		2,179.99	7,910			762					(3,933)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	08/03/2022	08/08/2023	262		2,191.44	5,150			496					(2,561)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	08/03/2022	08/08/2023	262		1,836.38	11,750			1,132		66			(5,843)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	08/03/2022	08/08/2023	2,867		954.12	45,360			4,370		2,042			(22,556)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	08/03/2022	08/08/2023	10,192		939.99	222,720			21,459		34,539			(110,753)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	08/03/2022	08/02/2024	7,750		942.82	216,810			117,907		121,284			(54,426)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	08/03/2022	08/08/2023	57,660		363.99	416,120			40,093		33,910			(206,926)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	08/03/2022	08/08/2023	42,246		358.03	438,080			42,209		129,120			(217,846)				

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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)
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	08/03/2022	08/08/2023	4,282		366.44	26,100			2,515		1,012			(12,979)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	08/03/2022	08/08/2023	285		367.49	1,620			156		44			(806)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	08/03/2022	08/02/2024	1,142		346.47	34,120			18,555		36,247			(8,565)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/04/2022	08/04/2027	300,000		269.04	50,280			41,160		31,650			(5,034)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/04/2022	08/03/2029	300,000		269.04	72,540			63,145		51,390			(5,185)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/04/2022	08/02/2024	73,221		268.78	626,460			341,137		110,995			(157,478)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/04/2022	08/09/2023	103,698		267.16	733,770			72,660		1,773			(364,886)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/04/2022	08/09/2023	40,513		273.08	178,760			17,701		4			(88,893)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	CITI-	08/04/2022	08/09/2023	1,900		0.96	68,590			6,792		107,413			(34,108)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	CITI-	08/04/2022	08/09/2023	959		3,717.05	119,160			11,800		243,935			(59,255)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	CITI-	08/04/2022	08/09/2023	133		3,795.90	8,000			792		16,205			(3,978)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	08/04/2022	08/09/2023	232		32,923.18	170,240			16,858		248,666			(84,656)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	08/04/2022	08/09/2023	55		33,708.62	37,800			3,743		44,840			(18,797)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	08/04/2022	08/09/2023	24		34,232.25	16,000			1,584		13,360			(7,956)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	08/04/2022	08/09/2023	2,168		2,532.84	127,440			12,619		160,192			(63,373)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	08/04/2022	08/09/2023	442		2,570.20	23,100			2,287		25,971			(11,487)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	08/04/2022	08/09/2023	201		2,607.56	9,500			941		8,895			(4,724)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	08/04/2022	08/09/2023	5,100		13,311.04	65,280			6,464		1			(32,462)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	08/04/2022	08/09/2023	1,100		13,311.04	14,080			1,394					(7,002)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	08/04/2022	08/09/2023	443		13,444.15	144,550			14,314		261,300			(71,881)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	08/04/2022	08/09/2023	120		13,856.79	45,440			4,500		85,375			(22,596)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	08/04/2022	08/09/2023	2,098		1,914.08	103,200			10,219		51,018			(51,319)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	08/04/2022	08/09/2023	472		1,975.08	14,490			1,435		3,592			(7,206)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	08/04/2022	08/09/2023	57,965		363.86	412,090			40,806		38,367			(204,922)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	08/04/2022	08/09/2023	41,975		357.91	432,180			42,796		135,201			(214,912)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	08/04/2022	08/09/2023	6,282		350.21	55,660			5,512		25,383			(27,678)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	08/04/2022	08/09/2023	3,427		348.80	28,560			2,828		32,962			(14,202)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	BOA-	08/04/2022	08/02/2024	6,723		557.05	189,700			103,301		134,671			(47,686)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	BNP-	08/04/2022	08/09/2023	6,580		167.00	15,620			1,547		28,095			(7,767)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	MS-	08/04/2022	08/09/2023	3,572		369.75	20,410			2,021		671			(10,149)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	MS-	08/04/2022	08/09/2023	4,671		366.47	32,980			3,266		2,386			(16,400)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	MS-	08/04/2022	08/09/2023	29,951		363.56	251,790			24,933		32,625			(125,209)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	08/04/2022	08/02/2024	10,167		362.83	122,470			66,691		73,889			(30,786)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	08/10/2022	08/15/2023	254		1,918.04	8,350			961					(4,152)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	08/10/2022	08/15/2023	355		2,209.49	9,870			1,136					(4,908)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	08/10/2022	08/15/2023	863		2,195.71	26,520			3,052					(13,188)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	08/10/2022	08/15/2023	711		2,059.83	52,780			6,073					(26,246)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	SG-	08/10/2022	08/15/2023	1,400		13,378.32	15,260			1,756					(7,588)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	SG-	08/10/2022	08/15/2023	6,500		13,378.32	85,150			9,798		1			(42,343)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	08/10/2022	08/15/2023	24		33,109.65	11,600			1,335		218			(5,768)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	08/10/2022	08/15/2023	15		33,242.89	8,800			1,013		4			(4,376)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	08/10/2022	08/15/2023	30		36,673.77	7,700			886					(3,829)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	08/10/2022	08/15/2023	81		36,007.58	32,130			3,697					(15,977)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	08/10/2022	08/15/2023	252		35,607.86	127,680			14,691					(63,492)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/10/2022	08/10/2029	500,000		942.97	112,000			97,758		99,750			(8,003)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	MS-	08/10/2022	08/15/2023	25,841		363.39	213,380			24,552		34,002			(106,109)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	MS-	08/10/2022	08/15/2023	4,124		369.21	23,700			2,727		1,259			(11,785)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	MS-	08/10/2022	08/15/2023	4,948		367.39	32,040			3,687		2,495			(15,933)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	MS-	08/10/2022	08/15/2023	2,199		363.39	18,160			2,090		2,894			(9,031)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	08/10/2022	08/09/2024	9,897		364.12	109,440			60,550		67,542			(27,473)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	MS-	08/10/2022	08/15/2023	53,925		371.36	283,100			32,575		3,548			(140,779)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	MS-	08/10/2022	08/15/2023	22,705		358.32	257,600			29,640		69,560			(128,098)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	MS-	08/10/2022	08/15/2023	5,109		369.60	29,700			3,417		588			(14,769)				
BESGUVCX - 3YR	INDEX LIAB	EX 5	Equity/Index	MS-	08/10/2022	08/08/2025	106		932.59	3,900			2,739		2,294			(652)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	MS-	08/10/2022	08/15/2023	3,924		953.34	62,900			7,238		1,752			(31,279)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	MS-	08/10/2022	08/15/2023	10,605		942.97	216,000			24,854		18,125			(107,411)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	08/10/2022	08/09/2024	4,878		939.19	140,760			77,879		70,477			(35,335)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	08/10/2022	08/15/2023	1,445		2,732.02	99,530			11,452					(49,494)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	08/10/2022	08/15/2023	625		2,837.00	24,000			2,762					(11,935)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	08/10/2022	08/15/2023	391		2,885.64	11,100			1,277					(5,520)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	08/10/2022	08/15/2023	234		2,539.98	12,120			1,395					(6,027)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	08/11/2022	08/16/2023	456		2,010.81	26,910			3,168		2,958			(13,382)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	08/11/2022	08/16/2023	405		2,032.53	17,760			2,091		1,606			(8,832)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	08/11/2022	08/16/2023	2,025		1,951.55	106,400			12,527		32,743			(52,910)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	08/11/2022	08/16/2023	75		13,916.71	21,600			2,543		40,015			(10,741)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	08/11/2022	08/16/2023	83		13,557.82	12,760			1,502		22,638			(6,345)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	08/11/2022	08/16/2023	594		13,265.40	195,920			23,067		343,089			(97,426)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	08/11/2022	08/16/2023	1,300		13,291.99	13,520			1,592					(6,723)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	08/11/2022	08/16/2023	6,500		13,291.99	83,200			9,796		1			(41,373)				

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DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	08/11/2022	08/16/2023	36		34,736.81	24,360			2,868		11,976			(12,114)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	08/11/2022	08/16/2023	66		34,003.40	45,760			5,388		45,012			(22,755)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	08/11/2022	08/16/2023	195		33,203.32	150,800			17,755		199,402			(74,989)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/11/2022	08/16/2023	82,907		267.50	517,260			60,901		2,172			(257,221)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/11/2022	08/09/2024	65,355		266.96	570,500			316,061		124,618			(143,411)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/11/2022	08/16/2023	29,130		269.91	149,760			17,632		157			(74,472)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/11/2022	08/11/2027	1,600,000		267.76	267,520			220,005		173,920			(26,781)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/11/2022	08/10/2029	1,100,000		267.76	265,210			231,574		192,170			(18,958)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	ML-	08/11/2022	08/16/2023	5,900		0.99	192,340			22,646		304,746			(95,646)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	ML-	08/11/2022	08/16/2023	600		1.02	15,420			1,816		25,661			(7,668)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	08/11/2022	08/16/2023	1,011		3,742.02	109,060			12,840		222,437			(54,233)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	08/11/2022	08/16/2023	133		3,854.73	9,900			1,166		22,264			(4,923)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	08/11/2022	08/16/2023	4,133		368.01	24,750			2,914		1,605			(12,308)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	08/11/2022	08/16/2023	4,960		366.19	33,300			3,921		3,032			(16,559)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	08/11/2022	08/16/2023	25,625		362.20	218,550			25,732		39,042			(108,680)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	08/11/2022	08/16/2023	2,204		362.56	18,400			2,166		3,105			(9,150)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	UBS-	08/11/2022	08/09/2024	9,644		362.93	109,200			60,498		58,377			(27,450)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	08/11/2022	08/16/2023	53,652		371.29	274,050			32,266		3,756			(136,278)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	08/11/2022	08/16/2023	22,994		357.90	273,780			32,234		85,072			(136,144)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	08/11/2022	08/16/2023	6,529		351.21	45,540			5,362		16,087			(22,646)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	08/11/2022	08/16/2023	1,703		351.21	12,060			1,420		12,786			(5,997)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	MS-	08/11/2022	08/09/2024	7,423		547.97	264,030			146,275		186,292			(66,371)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	BOA-	08/11/2022	08/16/2023	9,619		166.67	18,720			2,204		34,462			(9,309)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	08/11/2022	08/16/2023	2,019		2,575.68	138,320			16,285		129,939			(68,783)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	08/11/2022	08/16/2023	388		2,619.46	23,200			2,732		17,360			(11,537)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	08/11/2022	08/16/2023	311		2,665.82	21,760			2,562		9,833			(10,821)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	08/17/2022	08/22/2023	302		1,969.42	11,760			1,573					(5,848)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	08/17/2022	08/22/2023	704		2,269.51	15,960			2,135					(7,937)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	08/17/2022	08/22/2023	805		2,186.04	32,800			4,388					(16,311)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	08/17/2022	08/22/2023	1,500		13,470.86	17,700			2,368					(8,802)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	08/17/2022	08/22/2023	5,800		13,470.86	75,980			10,165		1			(37,783)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	08/17/2022	08/22/2023	192		2,571.15	9,300			1,244					(4,625)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	08/17/2022	08/22/2023	192		2,599.75	8,850			1,184					(4,401)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	08/17/2022	08/22/2023	231		2,937.71	7,020			939					(3,491)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	08/17/2022	08/22/2023	539		2,945.51	15,540			2,079					(7,728)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	08/17/2022	08/22/2023	1,385		2,779.13	100,080			13,389					(49,767)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	08/17/2022	08/22/2023	18		32,349.26	16,320			2,183		12,771			(8,116)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	08/17/2022	08/22/2023	26		33,810.41	19,260			2,577					(9,578)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	08/17/2022	08/22/2023	32		38,533.68	3,850			515					(1,915)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	08/17/2022	08/22/2023	94		37,548.25	22,080			2,954					(10,980)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	08/17/2022	08/22/2023	271		36,053.11	162,840			21,785					(80,976)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/17/2022	08/17/2027	200,000		944.50	31,620			26,106		26,840			(3,165)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	MS-	08/17/2022	08/22/2023	1,906		954.88	30,960			4,142		1,018			(15,396)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	MS-	08/17/2022	08/22/2023	11,752		940.72	263,070			35,193		32,030			(130,818)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	MS-	08/17/2022	08/22/2023	4,419		367.51	25,920			3,468		2,777			(12,889)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	MS-	08/17/2022	08/22/2023	4,143		365.33	27,900			3,732		4,253			(13,874)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	MS-	08/17/2022	08/22/2023	28,999		361.71	243,600			32,588		60,695			(121,136)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	MS-	08/17/2022	08/22/2023	1,933		364.25	13,930			1,864		2,491			(6,927)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	08/17/2022	08/16/2024	11,047		361.71	128,800			72,478		87,193			(32,333)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	SG-	08/17/2022	08/16/2024	1,408		355.19	38,200			21,496		32,981			(9,589)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	SG-	08/17/2022	08/22/2023	69,259		373.30	396,060			52,984		5,208			(196,951)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	SG-	08/17/2022	08/22/2023	27,028		365.13	253,440			33,905		20,960			(126,029)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	SG-	08/17/2022	08/22/2023	4,786		372.59	28,730			3,843		456			(14,287)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	08/17/2022	08/16/2024	6,353		941.66	183,600			103,315		87,185			(46,089)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/18/2022	08/16/2024	96,966		267.60	834,600			470,271		175,595			(209,800)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/18/2022	08/23/2023	111,137		267.60	706,260			96,371		4,546			(351,206)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/18/2022	08/23/2023	26,852		272.42	115,200			15,719		54			(57,286)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/18/2022	08/18/2027	1,000,000		268.13	166,400			137,472		108,600			(16,658)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/18/2022	08/17/2029	500,000		268.13	119,900			105,016		87,250			(8,571)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BNP-	08/18/2022	08/23/2023	2,800		0.98	79,240			10,812		121,182			(39,404)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BNP-	08/18/2022	08/23/2023	800		1.00	15,360			2,096		23,658			(7,638)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BNP-	08/18/2022	08/23/2023	556		3,868.03	45,990			6,275		100,725			(22,870)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	08/18/2022	08/23/2023	232		34,271.03	193,550			26,410		140,830			(96,248)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	08/18/2022	08/23/2023	62		35,393.00	54,600			7,450		9,902			(27,151)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	08/18/2022	08/23/2023	24		35,494.99	13,520			1,845		2,905			(6,723)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	08/18/2022	08/23/2023	1,908		2,617.31	117,000			15,965		88,675			(58,181)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	08/18/2022	08/23/2023	687		2,709.00	38,160			5,207		13,538			(18,976)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	08/18/2022	08/23/2023	420		2,779.74	20,350			2,777		3,207			(10,120)				

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)
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	08/18/2022	08/23/2023	5,700		13,505.99	72,960			9,956		1			(36,281)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	08/18/2022	08/23/2023	1,500		13,505.99	17,250			2,354					(8,578)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	08/18/2022	08/23/2023	481		13,749.09	128,700			17,561		220,100			(63,999)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	08/18/2022	08/23/2023	141		13,924.67	39,900			5,444		68,683			(19,841)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	08/18/2022	08/23/2023	52		13,668.06	23,170			3,162		39,729			(11,522)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	08/18/2022	08/23/2023	1,799		2,038.74	82,440			11,249		8,096			(40,995)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	08/18/2022	08/23/2023	900		2,072.75	34,920			4,765		2,148			(17,365)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	08/18/2022	08/23/2023	350		2,100.76	19,740			2,694		644			(9,816)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	BOA-	08/18/2022	08/23/2023	7,931		165.39	19,760			2,696		37,567			(9,826)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	08/18/2022	08/16/2024	10,772		362.04	124,020			69,881		77,090			(31,176)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	08/18/2022	08/23/2023	4,419		367.83	25,440			3,471		2,219			(12,651)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	08/18/2022	08/23/2023	4,143		365.66	27,450			3,746		3,562			(13,650)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	08/18/2022	08/23/2023	29,002		362.04	239,400			32,667		53,953			(119,048)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	08/18/2022	08/23/2023	69,542		373.29	390,260			53,252		4,054			(194,067)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	08/18/2022	08/23/2023	27,029		365.12	258,240			35,237		23,691			(128,416)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	08/18/2022	08/23/2023	7,883		355.89	59,640			8,138		15,064			(29,657)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	08/18/2022	08/23/2023	3,942		354.11	43,680			5,960		27,266			(21,721)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	JPM-	08/18/2022	08/16/2024	6,389		569.42	186,660			105,177		92,124			(46,922)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	WF-	08/24/2022	08/29/2023	258		1,919.80	10,600			1,616					(5,271)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	WF-	08/24/2022	08/29/2023	723		2,155.90	26,600			4,056					(13,228)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	WF-	08/24/2022	08/29/2023	775		2,175.26	25,050			3,820					(12,457)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	WF-	08/24/2022	08/29/2023	930		2,101.72	48,600			7,411					(24,168)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	08/24/2022	08/29/2023	500		12,917.86	4,950			755					(2,462)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	08/24/2022	08/29/2023	1,100		12,917.86	10,890			1,661					(5,415)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	08/24/2022	08/29/2023	6,400		12,917.86	80,000			12,199		1			(39,782)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	08/24/2022	08/29/2023	316		2,519.26	15,680			2,391		180			(7,797)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	08/24/2022	08/29/2023	395		2,836.07	14,800			2,257					(7,360)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	08/24/2022	08/29/2023	513		2,866.48	15,990			2,438					(7,951)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	08/24/2022	08/29/2023	1,302		2,775.24	69,630			10,618					(34,625)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	08/24/2022	08/29/2023	24		33,298.92	14,320			2,184		47			(7,121)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	08/24/2022	08/29/2023	39		32,870.32	25,350			3,866		9,320			(12,606)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	08/24/2022	08/29/2023	33		37,156.32	6,270			956					(3,118)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	08/24/2022	08/29/2023	70		37,156.32	13,110			1,999					(6,519)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	08/24/2022	08/29/2023	258		35,606.76	127,500			19,443					(63,403)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	08/24/2022	08/23/2024	6,303		935.11	171,100			97,898		121,631			(42,952)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	08/24/2022	08/29/2023	8,226		935.11	162,470			24,776		56,817			(80,792)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	08/24/2022	08/29/2023	3,739		950.09	50,750			7,739		8,591			(25,237)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/24/2022	08/24/2029	200,000		936.05	44,160			38,782		42,180			(3,156)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/24/2022	08/24/2027	500,000		936.05	79,000			65,521		73,850			(7,909)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	08/24/2022	08/29/2023	2,787		362.73	17,900			2,730		4,675			(8,901)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	08/24/2022	08/29/2023	5,574		361.66	38,200			5,825		11,436			(18,996)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	UBS-	08/24/2022	08/23/2024	13,936		359.50	152,500			87,255		106,845			(38,282)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	08/24/2022	08/29/2023	36,790		359.14	293,040			44,687		116,261			(145,722)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	08/24/2022	08/29/2023	2,508		358.43	20,880			3,184		8,879			(10,383)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	08/24/2022	08/29/2023	100,374		371.01	566,400			86,372		19,483			(281,657)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	08/24/2022	08/29/2023	4,537		348.09	88,960			13,566		57,319			(44,238)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	08/24/2022	08/29/2023	5,387		379.83	14,820			2,260		39			(7,370)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	BOA-	08/25/2022	08/30/2023	6,107		160.63	13,200			2,048		21,337			(6,564)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	08/25/2022	08/30/2023	611		1,976.42	19,800			3,072		6,864			(9,846)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	08/25/2022	08/30/2023	1,832		1,956.77	95,040			14,747		34,618			(47,261)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	08/25/2022	08/30/2023	46		13,735.04	10,260			1,592		18,604			(5,102)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	08/25/2022	08/30/2023	114		13,551.03	20,100			3,119		35,580			(9,995)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	08/25/2022	08/30/2023	540		13,064.71	184,600			28,644		312,959			(91,797)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	08/25/2022	08/30/2023	1,100		13,143.58	11,000			1,707					(5,470)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	08/25/2022	08/30/2023	6,400		13,143.58	80,000			12,413		1			(39,782)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	08/25/2022	08/30/2023	349		2,648.60	8,640			1,341		7,258			(4,296)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	08/25/2022	08/30/2023	1,902		2,594.49	116,130			18,020		107,591			(57,749)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	08/25/2022	08/30/2023	21		33,291.78	26,810			4,160		28,655			(13,332)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	08/25/2022	08/30/2023	57		34,390.40	28,310			4,393		25,844			(14,078)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	08/25/2022	08/30/2023	282		33,824.44	246,280			38,214		250,170			(122,469)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	WF-	08/25/2022	08/30/2023	163		3,737.00	10,620			1,648		20,933			(5,281)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	WF-	08/25/2022	08/30/2023	1,197		3,689.23	124,520			19,321		251,878			(61,921)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	ML-	08/25/2022	08/30/2023	600		1.01	13,080			2,030		20,406			(6,504)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	ML-	08/25/2022	08/30/2023	4,600		1.00	138,920			21,556		222,779			(69,081)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/25/2022	08/24/2029	700,000		265.96	166,390			146,182		127,260			(11,894)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/25/2022	08/25/2027	1,300,000		265.96	215,670			178,989		150,410			(21,591)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/25/2022	08/23/2024	65,047		265.69	544,950			312,218		146,140			(136,988)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/25/2022	08/30/2023	31,207		269.68	139,440			21,636		643			(69,340)				

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 - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/25/2022	08/30/2023	59,031		266.49	342,260			53,107		6,068			(170,197)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	08/25/2022	08/23/2024	13,880		360.94	149,500			85,653		107,144			(37,581)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	08/25/2022	08/30/2023	3,054		364.18	19,360			3,004		4,485			(9,627)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	08/25/2022	08/30/2023	5,552		363.46	36,800			5,710		9,325			(18,300)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	08/25/2022	08/30/2023	36,922		360.58	292,600			45,402		101,616			(145,503)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	08/25/2022	08/30/2023	2,498		359.85	20,610			3,198		7,703			(10,249)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	08/25/2022	08/30/2023	99,867		371.85	578,920			89,829		15,829			(287,883)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	08/25/2022	08/30/2023	4,809		348.87	95,370			14,798		57,587			(47,425)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	08/25/2022	08/30/2023	4,527		351.70	45,760			7,100		40,373			(22,755)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	JPM-	08/25/2022	08/23/2024	10,986		586.00	232,000			132,919		101,685			(58,320)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	08/25/2022	08/30/2023	8,770		353.11	73,470			11,400		24,729			(36,535)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	08/31/2022	09/06/2023	187		33,621.62	132,750			23,027		19			(65,834)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	08/31/2022	09/06/2023	95		34,882.04	33,300			5,776					(16,514)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	08/31/2022	09/06/2023	32		35,008.08	10,300			1,787					(5,108)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	08/31/2022	09/06/2023	16		31,415.89	6,800			1,180		11,386			(3,372)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	08/31/2022	09/06/2023	29		31,541.94	20,520			3,559		38,085			(10,176)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	08/31/2022	09/06/2023	1,399		2,618.24	96,900			16,808					(48,055)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	08/31/2022	09/06/2023	658		2,739.79	23,040			3,997					(11,426)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	08/31/2022	09/06/2023	247		2,788.41	6,360			1,103					(3,154)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	08/31/2022	09/06/2023	206		2,460.22	5,850			1,015		7,903			(2,901)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	08/31/2022	09/06/2023	651		2,000.86	36,240			6,286					(17,972)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	08/31/2022	09/06/2023	759		2,098.60	22,120			3,837					(10,970)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	08/31/2022	09/06/2023	271		2,026.68	12,850			2,229					(6,373)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	08/31/2022	09/06/2023	271		1,868.08	8,700			1,509		9			(4,315)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	WF-	08/31/2022	09/06/2023	4,200		12,272.03	42,420			7,358					(21,037)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	WF-	08/31/2022	09/06/2023	800		12,272.03	7,280			1,263					(3,610)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/31/2022	09/06/2023	4,969		939.66	64,860			11,251		34,521			(32,166)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/31/2022	09/06/2023	9,505		929.48	163,680			28,392		111,767			(81,173)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	08/31/2022	08/30/2024	5,185		932.26	120,960			70,352		76,777			(30,365)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	08/31/2022	09/06/2023	2,251		359.95	13,440			2,331		7,202			(6,665)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	08/31/2022	09/06/2023	6,191		359.24	38,720			6,716		21,959			(19,202)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	08/31/2022	09/06/2023	24,202		352.85	223,600			38,786		185,582			(110,889)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	08/31/2022	09/06/2023	2,251		353.56	20,000			3,469		16,049			(9,918)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	08/31/2022	08/30/2024	10,694		354.98	118,940			69,177		114,550			(29,858)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	SG-	08/31/2022	08/30/2024	2,580		351.27	66,960			38,945		70,140			(16,809)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	SG-	08/31/2022	09/06/2023	79,695		366.62	469,820			81,495		74,427			(232,995)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	SG-	08/31/2022	09/06/2023	4,587		359.64	41,920			7,271		14,563			(20,789)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	SG-	08/31/2022	09/06/2023	6,593		373.94	23,690			4,109		1,091			(11,748)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/01/2022	09/07/2023	103,255		262.01	588,600			103,720		72,454			(291,901)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/01/2022	09/07/2023	34,418		265.93	140,400			24,741		5,879			(69,628)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/01/2022	08/30/2024	79,545		261.74	634,400			369,496		276,920			(159,474)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/01/2022	09/01/2027	2,100,000		261.48	345,870			288,354		286,860			(34,625)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	ML-	09/01/2022	09/07/2023	3,800		0.99	134,900			23,771		226,985			(66,900)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BNP-	09/01/2022	09/07/2023	810		3,473.98	77,840			13,717		156,188			(38,603)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BNP-	09/01/2022	09/07/2023	145		3,605.33	9,400			1,656		21,437			(4,662)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	09/01/2022	08/30/2024	10,452		353.28	120,620			70,253		122,427			(30,321)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	09/01/2022	09/07/2023	1,977		358.23	12,110			2,134		7,877			(6,006)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	09/01/2022	09/07/2023	6,215		357.88	38,940			6,862		25,975			(19,311)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	09/01/2022	09/07/2023	24,294		351.15	229,620			40,463		216,780			(113,874)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	MS-	09/01/2022	09/07/2023	79,447		367.76	486,500			85,729		54,461			(241,267)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	MS-	09/01/2022	09/07/2023	8,573		347.12	59,400			10,467		26,288			(29,458)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	MS-	09/01/2022	09/07/2023	2,000		348.52	21,840			3,849		21,458			(10,831)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	CITI-	09/01/2022	08/30/2024	6,933		560.83	191,160			111,338		128,529			(48,053)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	BOA-	09/01/2022	09/07/2023	11,402		154.71	27,180			4,790		44,177			(13,479)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	09/01/2022	09/07/2023	231		31,308.19	121,034			21,328		178,520			(60,024)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	09/01/2022	09/07/2023	79		32,479.48	43,450			7,657		66,981			(21,548)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	09/01/2022	09/07/2023	28		32,796.05	21,663			3,817		33,595			(10,743)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	09/01/2022	09/07/2023	1,866		2,375.03	104,490			18,413		157,068			(51,819)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	09/01/2022	09/07/2023	332		2,459.42	10,224			1,802		15,412			(5,070)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	09/01/2022	09/07/2023	622		2,526.93	33,510			5,905		47,050			(16,618)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	WF-	09/01/2022	09/07/2023	4,300		12,274.63	45,580			8,032					(22,604)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	WF-	09/01/2022	09/07/2023	900		12,274.63	8,640			1,523					(4,285)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	09/01/2022	09/07/2023	546		12,286.90	124,620			21,960		219,994			(61,802)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	09/01/2022	09/07/2023	98		12,741.06	24,120			4,250		46,726			(11,962)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	09/01/2022	09/07/2023	41		12,790.16	9,500			1,674		18,488			(4,711)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	09/01/2022	09/07/2023	2,085		1,824.64	86,260			15,200		104,296			(42,778)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	09/01/2022	09/07/2023	494		1,873.85	16,380			2,886		16,861			(8,123)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	09/01/2022	09/07/2023	329		1,964.99	4,500			793		2,845			(2,232)				

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DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	09/08/2022	09/13/2023	264		34,443.57	132,720			25,656					(65,998)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	09/08/2022	09/13/2023	116		35,206.16	37,740			7,295					(18,767)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	09/08/2022	09/13/2023	31		34,983.74	11,700			2,262					(5,818)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	09/08/2022	09/13/2023	22		31,679.19	13,160			2,544		23,428			(6,544)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	09/08/2022	09/13/2023	16		31,393.22	6,750			1,305		10,876			(3,357)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	09/08/2022	09/13/2023	4,509		359.07	27,520			5,320		17,266			(13,685)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	09/08/2022	09/13/2023	6,482		357.30	44,160			8,537		31,138			(21,960)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	09/08/2022	09/13/2023	24,238		354.11	201,240			38,902		166,801			(100,072)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	09/08/2022	09/13/2023	2,255		353.40	19,520			3,773		16,680			(9,707)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	09/08/2022	09/06/2024	6,200		351.27	78,320			46,382		79,812			(19,688)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	WF-	09/08/2022	09/06/2024	1,708		357.60	41,580			24,624		40,867			(10,452)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	09/08/2022	09/13/2023	83,694		368.84	520,380			100,594		51,555			(258,772)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	09/08/2022	09/13/2023	1,423		376.92	4,750			918		227			(2,362)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/08/2022	09/08/2027	200,000		927.34	30,020			25,145		31,940			(3,005)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/08/2022	09/07/2029	200,000		927.34	41,920			37,059		44,560			(2,997)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	BOA-	09/08/2022	09/13/2023	2,588		931.97	44,880			8,676		24,892			(22,318)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	BOA-	09/08/2022	09/13/2023	7,548		921.77	165,900			32,070		116,794			(82,498)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	09/08/2022	09/06/2024	4,637		919.92	136,740			80,979		126,439			(34,373)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	09/08/2022	09/13/2023	1,589		2,653.23	104,520			20,205		1			(51,975)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	09/08/2022	09/13/2023	978		2,719.50	45,840			8,861					(22,795)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	09/08/2022	09/13/2023	367		2,793.14	11,520			2,227					(5,729)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	09/08/2022	09/13/2023	204		2,429.88	9,250			1,788		14,363			(4,600)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	09/08/2022	09/13/2023	204		2,393.06	12,150			2,349		19,330			(6,042)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	09/08/2022	09/13/2023	5,000		12,321.19	61,000			11,792		1			(30,334)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	09/08/2022	09/13/2023	800		12,321.19	10,800			2,088					(5,371)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	09/08/2022	09/13/2023	500		12,321.19	4,400			851					(2,188)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	09/08/2022	09/13/2023	704		2,007.58	36,582			7,072		1			(18,191)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	09/08/2022	09/13/2023	1,191		2,070.38	41,624			8,046					(20,699)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	09/08/2022	09/13/2023	271		2,087.00	8,480			1,639					(4,217)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	09/08/2022	09/13/2023	433		1,867.22	10,272			1,986		53			(5,108)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	09/09/2022	09/13/2023	319		1,954.39	13,980			2,710		7,157			(6,971)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	09/09/2022	09/13/2023	531		1,937.45	15,700			3,044		10,436			(7,829)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	09/09/2022	09/13/2023	1,912		1,905.44	82,440			15,983		63,197			(41,107)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	09/09/2022	09/13/2023	56		13,066.64	15,680			3,040		29,765			(7,819)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	09/09/2022	09/13/2023	103		12,953.35	17,420			3,377		31,727			(8,686)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	09/09/2022	09/13/2023	485		12,500.17	134,810			26,136		232,691			(67,221)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/09/2022	09/13/2023	73,634		262.63	418,810			81,197		48,002			(208,833)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/09/2022	09/13/2023	43,112		267.08	168,370			32,643		5,829			(83,955)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/09/2022	09/09/2024	45,401		262.89	353,430			210,193		142,919			(88,600)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/09/2022	09/09/2027	1,000,000		262.10	164,700			138,044		133,700			(16,488)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/09/2022	09/07/2029	300,000		262.10	70,830			62,641		60,060			(5,065)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	ML-	09/09/2022	09/13/2023	2,700		1.03	45,090			8,742		74,732			(22,483)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	ML-	09/09/2022	09/13/2023	1,400		1.02	55,160			10,694		100,783			(27,505)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	09/09/2022	09/13/2023	1,036		3,545.04	104,340			20,229		201,336			(52,027)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	09/09/2022	09/13/2023	196		3,573.61	14,210			2,755		27,211			(7,086)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	09/09/2022	09/13/2023	4,220		359.73	25,500			4,944		14,195			(12,715)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	09/09/2022	09/13/2023	6,470		357.95	43,930			8,517		27,714			(21,905)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	09/09/2022	09/13/2023	24,475		354.75	202,710			39,300		153,821			(101,078)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	09/09/2022	09/09/2024	5,908		351.91	76,440			45,461		74,427			(19,163)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	09/09/2022	09/13/2023	83,532		369.55	523,320			101,459		50,512			(260,945)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	09/09/2022	09/13/2023	9,944		350.90	84,700			16,421		38,865			(42,234)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	09/09/2022	09/13/2023	5,682		351.60	61,200			11,865		55,807			(30,516)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	JPM-	09/09/2022	09/09/2024	10,878		566.93	292,980			174,242		180,916			(73,446)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	WF-	09/09/2022	09/13/2023	10,011		161.25	22,720			4,405		41,278			(11,329)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	09/09/2022	09/13/2023	249		32,183.86	205,600			39,861		310,733			(102,519)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	09/09/2022	09/13/2023	68		32,537.53	52,360			10,151		78,735			(26,108)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	09/09/2022	09/13/2023	25		33,598.53	17,360			3,366		23,250			(8,656)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	09/09/2022	09/13/2023	2,322		2,515.53	136,300			26,425		172,484			(67,964)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	09/09/2022	09/13/2023	440		2,610.46	15,070			2,922		16,116			(7,514)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	09/09/2022	09/13/2023	200		2,715.38	5,150			998		3,410			(2,568)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	WF-	09/09/2022	09/13/2023	4,900		12,588.29	60,760			11,780					(30,297)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	WF-	09/09/2022	09/13/2023	700		12,588.29	9,450			1,832					(4,712)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	09/14/2022	09/19/2023	326		2,055.40	13,098			2,749					(6,513)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	09/14/2022	09/19/2023	435		2,022.31	21,336			4,478		1			(10,610)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	09/14/2022	09/19/2023	707		1,998.41	39,897			8,374		1			(19,840)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	WF-	09/14/2022	09/19/2023	800		12,134.40	7,040			1,478					(3,501)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	WF-	09/14/2022	09/19/2023	600		12,134.40	6,540			1,373					(3,252)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	WF-	09/14/2022	09/19/2023	5,900		12,134.40	70,800			14,860		1			(35,207)				

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 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	09/14/2022	09/19/2023	206		2,393.55	8,100			1,700		12,802			(4,028)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	09/14/2022	09/19/2023	206		2,432.39	8,650			1,816		13,417			(4,301)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	09/14/2022	09/19/2023	536		2,730.98	21,710			4,557					(10,796)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	09/14/2022	09/19/2023	412		2,675.14	22,600			4,743					(11,238)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	09/14/2022	09/19/2023	1,195		2,621.74	85,840			18,017					(42,686)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	09/14/2022	09/19/2023	22		31,041.68	9,660			2,027		16,602			(4,804)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	09/14/2022	09/19/2023	48		34,777.89	15,000			3,148					(7,459)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	09/14/2022	09/19/2023	71		34,155.19	31,460			6,603		1			(15,644)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	09/14/2022	09/19/2023	202		33,501.35	128,520			26,974		1,437			(63,910)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/14/2022	09/14/2027	200,000		920.22	29,940			25,178		33,700			(2,997)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/14/2022	09/14/2029	100,000		920.22	20,890			18,518		23,140			(1,493)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	BOA-	09/14/2022	09/19/2023	2,499		931.26	36,800			7,724		25,779			(18,300)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	BOA-	09/14/2022	09/19/2023	8,802		921.14	166,050			34,851		142,614			(82,573)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	09/14/2022	09/13/2024	3,912		923.90	96,480			57,998		99,375			(24,220)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BNP-	09/14/2022	09/19/2023	2,860		365.35	21,500			4,513		6,670			(10,691)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BNP-	09/14/2022	09/19/2023	24,026		356.26	302,400			63,469		199,830			(150,376)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BNP-	09/14/2022	09/19/2023	53,487		367.10	357,170			74,965		87,344			(177,612)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	BNP-	09/14/2022	09/13/2024	1,716		347.52	54,240			32,606		56,710			(13,616)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	09/14/2022	09/19/2023	7,933		360.01	39,200			8,227		26,784			(19,493)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	09/14/2022	09/19/2023	6,233		356.48	39,160			8,219		32,951			(19,473)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	09/14/2022	09/19/2023	24,932		353.31	191,840			40,264		185,497			(95,397)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	09/14/2022	09/19/2023	1,700		351.54	14,520			3,048		14,945			(7,220)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	09/14/2022	09/13/2024	8,500		353.66	91,200			54,824		98,882			(22,894)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	CITI-	09/15/2022	09/20/2023	14,354		346.58	130,500			27,751		79,570			(64,894)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/15/2022	09/20/2023	83,625		259.49	490,420			104,287		138,123			(243,874)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/15/2022	09/20/2023	33,912		263.12	146,960			31,251		21,338			(73,080)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/15/2022	09/13/2024	71,293		259.75	560,550			337,443		305,341			(140,910)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/15/2022	09/15/2027	900,000		259.49	146,610			123,371		132,570			(14,677)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/15/2022	09/14/2029	600,000		259.49	140,040			124,190		128,460			(10,011)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BNP-	09/15/2022	09/20/2023	4,200		0.99	128,940			27,419		209,200			(64,119)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BNP-	09/15/2022	09/20/2023	900		0.98	7,470			1,588		11,327			(3,715)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BNP-	09/15/2022	09/20/2023	903		3,541.79	86,080			18,305		167,578			(42,805)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	09/15/2022	09/20/2023	7,973		358.21	39,760			8,455		33,459			(19,772)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	09/15/2022	09/20/2023	6,549		354.70	41,170			8,755		41,852			(20,473)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	09/15/2022	09/20/2023	25,058		351.54	192,720			40,981		219,941			(95,835)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	UBS-	09/15/2022	09/13/2024	8,827		351.89	92,380			55,611		105,000			(23,222)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	CITI-	09/15/2022	09/20/2023	53,685		365.39	374,000			79,530		69,135			(185,981)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	CITI-	09/15/2022	09/20/2023	24,402		354.59	315,350			67,058		196,074			(156,816)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/15/2022	09/20/2023	5,455		347.98	50,730			10,788		56,678			(25,227)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	JPM-	09/15/2022	09/13/2024	13,975		552.28	432,720			260,491		333,842			(108,776)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	BOA-	09/15/2022	09/20/2023	7,098		155.90	14,300			3,041		25,700			(7,111)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	GS-	09/15/2022	09/20/2023	262		31,147.59	198,450			42,200		335,650			(98,684)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	GS-	09/15/2022	09/20/2023	65		32,509.91	31,360			6,669		47,938			(15,595)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	GS-	09/15/2022	09/20/2023	23		31,735.86	14,413			3,065		25,087			(7,167)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	GS-	09/15/2022	09/20/2023	2,445		2,427.30	151,630			32,244		228,036			(75,402)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	GS-	09/15/2022	09/20/2023	249		2,504.51	12,450			2,647		18,694			(6,191)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	GS-	09/15/2022	09/20/2023	249		2,538.29	10,554			2,244		15,419			(5,248)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	09/15/2022	09/20/2023	5,900		11,927.49	70,210			14,930		1			(34,914)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	09/15/2022	09/20/2023	700		11,927.49	7,490			1,593					(3,725)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	09/15/2022	09/20/2023	604		11,891.70	179,424			38,154		326,135			(89,223)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	09/15/2022	09/20/2023	126		12,571.57	28,800			6,124		59,520			(14,322)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	09/15/2022	09/20/2023	67		12,416.51	15,240			3,241		30,427			(7,578)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	GS-	09/15/2022	09/20/2023	2,137		1,823.40	110,214			23,437		127,431			(54,807)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	GS-	09/15/2022	09/20/2023	384		1,854.43	13,258			2,819		15,094			(6,593)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	GS-	09/15/2022	09/20/2023	274		1,869.03	8,770			1,865		9,553			(4,361)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	09/21/2022	09/26/2023	284		1,770.96	11,400			2,613		16,405			(5,669)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	09/21/2022	09/26/2023	284		1,732.20	7,100			1,627		11,777			(3,531)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	09/21/2022	09/26/2023	454		1,980.66	16,480			3,778					(8,195)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	09/21/2022	09/26/2023	1,021		1,989.47	34,920			8,004					(17,365)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	09/21/2022	09/26/2023	681		1,850.26	54,240			12,433		1,122			(26,972)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	09/21/2022	09/26/2023	5,100		11,637.79	55,269			12,669		173,039			(27,484)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	SG-	09/21/2022	09/26/2023	556		2,630.08	25,220			5,781		1			(12,541)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	SG-	09/21/2022	09/26/2023	984		2,630.08	44,620			10,228		1			(22,188)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	SG-	09/21/2022	09/26/2023	1,540		2,454.74	154,800			35,484		94,246			(76,978)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	09/21/2022	09/26/2023	20		29,972.49	13,740			3,150		24,884			(6,833)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	09/21/2022	09/26/2023	27		30,213.96	11,200			2,567		19,750			(5,569)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	09/21/2022	09/26/2023	23		30,002.67	14,280			3,273		25,575			(7,101)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	09/21/2022	09/26/2023	40		33,171.97	17,640			4,044		8,001			(8,772)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	09/21/2022	09/26/2023	103		33,322.89	41,850			9,593		9,651			(20,811)				

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DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	09/21/2022	09/26/2023	215		31,451.49	223,600			51,254		401,249			(111,191)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/21/2022	09/21/2027	400,000		911.53	60,320			50,960		71,080			(6,039)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/21/2022	09/21/2029	100,000		911.53	20,920			18,603		24,050			(1,495)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	BOA-	09/21/2022	09/26/2023	3,072		920.64	46,480			10,654		51,772			(23,113)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	BOA-	09/21/2022	09/26/2023	9,325		914.26	164,900			37,799		198,630			(82,001)				
BESGUVCX - 3YR	INDEX LIAB	EX 5	Equity/Index	BOA-	09/21/2022	09/19/2025	110		929.76	2,690			1,993		3,176			(450)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	09/21/2022	09/20/2024	7,350		911.53	187,600			114,605		236,583			(47,094)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	09/21/2022	09/26/2023	6,285		357.06	30,800			7,060		32,062			(15,316)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	09/21/2022	09/26/2023	3,999		352.86	26,040			5,969		31,596			(12,949)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	09/21/2022	09/26/2023	28,281		349.35	229,680			52,648		302,113			(114,214)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	09/21/2022	09/26/2023	2,285		350.06	17,760			4,071		23,079			(8,832)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	09/21/2022	09/20/2024	8,570		348.30	100,200			61,212		128,171			(25,153)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	09/21/2022	09/26/2023	73,300		364.88	469,900			107,712		168,554			(233,670)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	09/21/2022	09/26/2023	19,624		353.79	245,480			56,270		182,706			(122,071)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	09/21/2022	09/26/2023	2,020		369.04	9,520			2,182		2,091			(4,734)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/22/2022	09/27/2023	113,035		256.81	640,900			148,680		340,857			(318,704)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/22/2022	09/27/2023	31,962		261.68	118,900			27,583		32,885			(59,126)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/22/2022	09/20/2024	73,668		256.30	585,900			358,431		430,183			(147,282)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/22/2022	09/22/2027	1,200,000		256.55	194,280			164,242		194,160			(19,449)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/22/2022	09/21/2029	500,000		256.55	115,700			102,926		114,400			(8,271)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	09/22/2022	09/27/2023	3,100		1.02	93,620			21,719		168,279			(46,555)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	09/22/2022	09/27/2023	1,200		1.01	18,480			4,287		30,021			(9,190)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	09/22/2022	09/27/2023	1,226		3,440.84	138,600			32,153		284,878			(68,922)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	09/22/2022	09/27/2023	204		3,547.08	9,380			2,176		19,639			(4,664)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	09/22/2022	09/27/2023	6,596		355.68	32,200			7,470		40,429			(16,012)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	09/22/2022	09/27/2023	4,015		351.49	26,040			6,041		36,569			(12,949)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	09/22/2022	09/27/2023	28,390		348.01	228,690			53,053		339,492			(113,722)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	09/22/2022	09/20/2024	8,890		346.96	101,680			62,204		139,536			(25,560)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	09/22/2022	09/27/2023	73,041		365.08	468,050			108,581		166,293			(232,750)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	09/22/2022	09/27/2023	19,632		354.00	245,480			56,948		180,980			(122,071)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	09/22/2022	09/27/2023	10,682		350.19	71,780			16,652		49,698			(35,694)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	09/22/2022	09/27/2023	5,100		11,501.65	54,060			12,541		78,114			(26,883)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	09/22/2022	09/27/2023	4,331		347.76	46,200			10,718		54,602			(22,974)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	JPM-	09/22/2022	09/20/2024	8,424		545.13	277,350			169,672		238,286			(69,720)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	BOA-	09/22/2022	09/27/2023	8,349		156.78	18,070			4,192		32,669			(8,986)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	09/22/2022	09/27/2023	253		30,527.83	150,480			34,909		250,231			(74,830)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	09/22/2022	09/27/2023	50		30,076.68	38,700			8,978		63,969			(19,245)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	09/22/2022	09/27/2023	23		31,640.66	15,260			3,540		28,028			(7,588)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	09/22/2022	09/27/2023	2,273		2,345.22	118,248			27,432		198,721			(58,802)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	09/22/2022	09/27/2023	481		2,423.01	18,073			4,193		31,357			(8,987)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	09/22/2022	09/27/2023	350		2,441.31	16,224			3,764		28,416			(8,068)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	09/22/2022	09/27/2023	617		11,674.17	146,970			34,095		280,889			(73,085)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	09/22/2022	09/27/2023	61		11,559.15	12,460			2,891		23,027			(6,196)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	09/22/2022	09/27/2023	61		12,065.23	13,930			3,232		28,781			(6,927)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	09/22/2022	09/27/2023	2,613		1,768.81	113,400			26,307		173,328			(56,391)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	09/22/2022	09/27/2023	464		1,799.81	13,064			3,031		19,768			(6,496)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	09/22/2022	09/27/2023	406		1,834.26	13,650			3,167		19,383			(6,788)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	09/28/2022	10/03/2023	292		1,718.67	8,200			2,038		15,200			(4,078)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	09/28/2022	10/03/2023	292		1,946.80	11,000			2,734		1			(5,470)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	09/28/2022	10/03/2023	700		1,927.93	29,760			7,397		11			(14,799)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	09/28/2022	10/03/2023	816		1,806.15	69,020			17,156		24,728			(34,322)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	WF-	09/28/2022	10/03/2023	600		11,493.83	4,800			1,193		856			(2,387)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	WF-	09/28/2022	10/03/2023	1,000		11,493.83	9,000			2,237		3,354			(4,475)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	WF-	09/28/2022	10/03/2023	4,500		11,493.83	49,500			12,304		44,345			(24,615)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	09/28/2022	10/03/2023	221		2,299.94	7,450			1,852		14,291			(3,705)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	09/28/2022	10/03/2023	265		2,270.49	14,460			3,594		27,204			(7,191)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	09/28/2022	10/03/2023	309		2,492.55	21,280			5,289		10,410			(10,582)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	09/28/2022	10/03/2023	706		2,510.68	44,800			11,136		13,448			(22,278)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	09/28/2022	10/03/2023	1,633		2,343.00	206,090			51,226		291,691			(102,483)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	09/28/2022	10/03/2023	27		30,010.26	12,080			3,003		22,886			(6,007)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	09/28/2022	10/03/2023	44		32,028.75	29,250			7,270		61,075			(14,545)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	09/28/2022	10/03/2023	98		32,058.43	64,380			16,002		133,396			(32,015)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	09/28/2022	10/03/2023	327		31,256.97	310,400			77,154		704,054			(154,354)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/28/2022	09/27/2024	2,204		905.82	57,400			35,626		67,354			(14,409)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/28/2022	10/03/2023	10,687		909.45	187,210			46,533		278,699			(93,095)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/28/2022	10/03/2023	1,763		918.53	24,160			6,005		34,491			(12,014)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/28/2022	09/28/2029	500,000		907.64	104,850			93,528		121,850			(7,492)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/28/2022	09/28/2027	800,000		907.64	121,040			102,729		144,960			(12,117)				

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)
SP500LV5	INDEX LIAB	EX 5	Equity/Index	SG-	09/28/2022	10/03/2023	1,452		372.12	4,800			1,193		1,070			(2,387)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	SG-	09/28/2022	10/03/2023	55,194		355.25	545,300			135,541		402,591			(271,164)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	SG-	09/28/2022	10/03/2023	26,726		364.55	150,880			37,503		66,386			(75,029)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	09/28/2022	09/27/2024	12,653		350.17	122,760			76,193		175,161			(30,817)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	09/28/2022	10/03/2023	27,032		347.74	208,680			51,870		328,554			(103,771)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	09/28/2022	10/03/2023	6,614		350.86	41,860			10,405		63,154			(20,816)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	09/28/2022	10/03/2023	9,202		354.34	45,760			11,374		64,169			(22,755)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/29/2022	10/04/2023	76,532		254.79	440,700			110,759		332,363			(219,149)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/29/2022	10/04/2023	18,054		259.12	71,300			17,919		35,770			(35,456)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/29/2022	09/27/2024	45,919		256.06	332,280			206,524		274,156			(83,528)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/29/2022	09/29/2027	3,000,000		254.79	484,500			411,476		508,500			(48,503)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	09/29/2022	09/28/2029	800,000		254.79	184,160			164,340		189,200			(13,165)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	09/29/2022	10/04/2023	3,800		1.01	113,620			28,556		198,048			(56,500)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	09/29/2022	10/04/2023	1,900		1.00	20,140			5,062		31,315			(10,015)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	09/29/2022	10/04/2023	1,006		3,338.06	87,120			21,895		179,566			(43,323)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	09/29/2022	10/04/2023	152		3,410.20	8,000			2,011		16,981			(3,978)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	09/29/2022	10/04/2023	152		3,426.59	11,000			2,765		24,695			(5,470)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	BNP-	09/29/2022	10/04/2023	3,233		152.03	7,750			1,948		12,204			(3,854)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	09/29/2022	10/04/2023	246		29,400.96	199,152			50,052		343,137			(99,033)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	09/29/2022	10/04/2023	58		30,599.21	25,381			6,379		47,744			(12,621)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	09/29/2022	10/04/2023	27		30,628.43	14,896			3,744		28,327			(7,407)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	09/29/2022	10/04/2023	9,517		352.28	50,820			12,772		79,684			(25,272)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	09/29/2022	10/04/2023	6,633		349.16	43,700			10,983		72,261			(21,731)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	09/29/2022	10/04/2023	27,398		345.69	224,200			56,347		382,471			(111,489)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	UBS-	09/29/2022	09/27/2024	12,401		348.12	122,550			76,169		178,404			(30,806)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	09/29/2022	10/04/2023	26,884		362.05	148,120			37,226		108,660			(73,656)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	09/29/2022	10/04/2023	55,229		352.47	570,780			143,451		600,894			(283,835)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	09/29/2022	10/04/2023	11,104		341.18	87,020			21,870		86,406			(43,273)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	09/29/2022	10/04/2023	4,968		342.21	50,320			12,647		68,634			(25,023)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	JPM-	09/29/2022	09/27/2024	8,393		551.97	199,080			123,736		208,752			(50,044)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	09/29/2022	10/04/2023	2,344		2,229.76	125,528			31,548		213,516			(62,422)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	09/29/2022	10/04/2023	451		2,331.82	20,750			5,215		38,277			(10,318)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	09/29/2022	10/04/2023	225		2,354.00	9,610			2,415		18,005			(4,779)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	WF-	09/29/2022	10/04/2023	4,500		11,164.78	48,600			12,214		118,313			(24,168)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	WF-	09/29/2022	10/04/2023	1,000		11,164.78	8,700			2,187		16,636			(4,326)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	09/29/2022	10/04/2023	681		11,298.75	165,832			41,678		308,602			(82,464)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	09/29/2022	10/04/2023	152		11,466.22	31,705			7,968		60,676			(15,766)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	09/29/2022	10/04/2023	54		11,678.35	10,386			2,610		20,757			(5,165)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	09/29/2022	10/04/2023	2,388		1,668.23	86,440			21,724		141,458			(42,984)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	09/29/2022	10/04/2023	836		1,720.15	27,958			7,027		46,746			(13,903)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	09/29/2022	10/04/2023	418		1,748.62	18,221			4,579		30,463			(9,061)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	WF-	10/05/2022	10/11/2023	454		1,745.06	17,520			4,721		30,831			(8,689)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	WF-	10/05/2022	10/11/2023	340		1,979.50	14,700			3,961					(7,290)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	WF-	10/05/2022	10/11/2023	908		1,990.08	36,800			9,916					(18,250)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	WF-	10/05/2022	10/11/2023	738		1,850.82	63,960			17,234		3,726			(31,719)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	10/05/2022	10/11/2023	1,000		11,573.18	11,500			3,099					(5,703)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	10/05/2022	10/11/2023	4,500		11,573.18	51,750			13,944					(25,664)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	10/05/2022	10/11/2023	17		29,395.92	13,250			3,570		21,676			(6,571)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	10/05/2022	10/11/2023	23		29,971.13	11,760			3,169		20,000			(5,832)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	10/05/2022	10/11/2023	30		29,880.30	12,420			3,347		20,395			(6,159)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	10/05/2022	10/11/2023	17		31,484.82	18,250			4,917		33,505			(9,051)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	10/05/2022	10/11/2023	99		32,786.60	60,600			16,328		74,885			(30,053)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	10/05/2022	10/11/2023	274		31,999.48	243,190			65,526		417,534			(120,604)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/05/2022	10/05/2027	100,000		908.31	15,030			12,813		18,000			(1,505)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/05/2022	10/05/2029	100,000		908.31	20,960			18,754		24,240			(1,498)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	10/05/2022	10/11/2023	6,870		354.95	37,440			10,088		47,051			(18,567)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	10/05/2022	10/11/2023	5,725		349.71	43,800			11,802		61,185			(21,721)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	10/05/2022	10/11/2023	24,043		347.97	204,120			54,999		291,542			(101,228)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	10/05/2022	10/04/2024	7,442		345.52	93,340			58,823		124,414			(23,431)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	10/05/2022	10/11/2023	1,717		343.78	18,480			4,979		27,143			(9,165)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	BOA-	10/05/2022	10/11/2023	1,651		912.85	28,200			7,598		37,906			(13,985)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	BOA-	10/05/2022	10/11/2023	5,174		892.86	138,650			37,359		204,770			(68,760)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	10/05/2022	10/04/2024	9,688		908.31	248,160			156,391		333,097			(62,296)				
BESGUVCX - 3YR	INDEX LIAB	EX 5	Equity/Index	BOA-	10/05/2022	10/03/2025	220		896.50	7,980			6,014		10,156			(1,335)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	10/05/2022	10/11/2023	1,920		2,449.46	213,750			57,594		156,084			(106,004)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	10/05/2022	10/11/2023	725		2,615.89	37,910			10,215		22			(18,800)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	10/05/2022	10/11/2023	341		2,611.20	18,240			4,915		17			(9,046)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	10/05/2022	10/11/2023	47,392		363.20	278,730			75,103		170,848			(138,229)				

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)
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	10/05/2022	10/11/2023	31,982		353.91	342,100			92,177		320,920			(169,656)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	10/05/2022	10/11/2023	1,744		365.95	8,340			2,247		4,733			(4,136)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/06/2022	10/12/2023	78,292		255.45	452,000			122,994		312,126			(224,158)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/06/2022	10/12/2023	40,320		259.79	159,650			43,443		72,633			(79,174)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/06/2022	10/04/2024	57,544		255.19	457,170			288,494		367,030			(114,922)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/06/2022	10/06/2027	1,100,000		255.45	177,650			151,547		182,600			(17,784)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/06/2022	10/05/2029	200,000		255.45	46,060			41,227		46,580			(3,293)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BNP-	10/06/2022	10/12/2023	2,200		1.00	69,300			18,857		117,395			(34,368)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	CITI-	10/06/2022	10/12/2023	728		3,450.61	61,250			16,667		120,528			(30,375)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	CITI-	10/06/2022	10/12/2023	175		3,488.38	11,340			3,086		22,541			(5,624)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	10/06/2022	10/12/2023	7,168		354.71	36,665			9,977		48,004			(18,183)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	10/06/2022	10/12/2023	5,447		349.48	39,674			10,796		57,042			(19,675)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	10/06/2022	10/12/2023	24,370		347.39	202,232			55,030		297,077			(100,292)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	10/06/2022	10/12/2023	1,720		343.55	17,860			4,860		26,779			(8,857)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	GS-	10/06/2022	10/04/2024	7,168		345.30	91,383			57,666		122,928			(22,972)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	10/06/2022	10/12/2023	47,637		361.67	267,320			72,741		221,513			(132,570)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	10/06/2022	10/12/2023	32,440		352.43	336,330			91,519		367,519			(166,794)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	10/06/2022	10/12/2023	8,475		341.82	71,050			19,334		73,767			(35,235)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	10/06/2022	10/12/2023	2,923		345.93	15,400			4,191		20,962			(7,637)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	CITI-	10/06/2022	10/04/2024	9,797		544.15	266,560			168,211		290,553			(67,007)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	BOA-	10/06/2022	10/12/2023	10,023		158.99	24,160			6,574		39,345			(11,982)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	10/06/2022	10/12/2023	251		30,136.42	160,425			43,654		267,484			(79,559)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	10/06/2022	10/12/2023	60		30,675.11	56,124			15,272		100,089			(27,833)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	10/06/2022	10/12/2023	20		30,734.96	16,092			4,379		28,550			(7,980)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	10/06/2022	10/12/2023	2,021		2,355.68	99,499			27,075		159,669			(49,344)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	10/06/2022	10/12/2023	559		2,381.26	31,135			8,472		50,642			(15,441)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	10/06/2022	10/12/2023	301		2,446.37	13,496			3,672		22,246			(6,693)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	10/06/2022	10/12/2023	4,500		11,485.50	51,300			13,959		9,902			(25,441)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	10/06/2022	10/12/2023	1,000		11,485.50	11,400			3,102		2,201			(5,654)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	10/06/2022	10/12/2023	662		11,451.04	175,104			47,648		313,925			(86,838)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	10/06/2022	10/12/2023	87		11,382.13	40,630			11,056		74,704			(20,149)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	10/06/2022	10/12/2023	52		11,738.18	15,810			4,302		30,315			(7,841)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	10/06/2022	10/12/2023	2,054		1,773.54	96,480			26,253		139,881			(47,847)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	10/06/2022	10/12/2023	742		1,785.81	34,762			9,459		49,788			(17,239)				
SPLY5UE - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/12/2022	10/12/2027	100,000		197.11	15,850			13,572		16,980			(1,587)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/12/2022	10/12/2029	500,000		900.49	104,550			93,826		124,550			(7,471)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	10/12/2022	10/17/2023	296		1,890.29	14,300			4,092		226			(7,111)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	10/12/2022	10/17/2023	296		1,876.79	15,435			4,417		476			(7,675)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	10/12/2022	10/17/2023	830		1,792.40	67,564			19,335		42,119			(33,598)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	10/12/2022	10/17/2023	500		10,785.62	4,050			1,159		4,246			(2,014)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	10/12/2022	10/17/2023	800		10,785.62	7,040			2,015		9,600			(3,501)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	10/12/2022	10/17/2023	4,800		10,785.62	54,720			15,659		117,175			(27,211)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	10/12/2022	10/17/2023	222		2,257.35	12,100			3,463		22,147			(6,017)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	10/12/2022	10/17/2023	399		2,219.05	15,120			4,327		23,919			(7,519)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	10/12/2022	10/17/2023	444		2,563.74	18,600			5,323		2,417			(9,249)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	10/12/2022	10/17/2023	533		2,511.92	29,160			8,345		17,422			(14,501)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	10/12/2022	10/17/2023	1,820		2,417.30	155,800			44,585		218,481			(77,475)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	10/12/2022	10/17/2023	27		28,831.10	16,800			4,808		29,139			(8,354)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	10/12/2022	10/17/2023	45		32,686.94	19,370			5,543		42,632			(9,632)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	10/12/2022	10/17/2023	75		31,197.18	65,340			18,698		181,929			(32,492)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	10/12/2022	10/17/2023	294		30,174.80	381,840			109,271		1,007,385			(189,880)				
BESGUVCX - 3YR	INDEX LIAB	EX 5	Equity/Index	JPM-	10/12/2022	10/10/2025	111		902.29	3,180			2,416		4,683			(532)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	10/12/2022	10/11/2024	4,109		892.38	119,140			76,208		181,862			(29,908)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	10/12/2022	10/17/2023	9,106		896.88	190,240			54,441		326,929			(94,602)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	10/12/2022	10/17/2023	3,776		904.09	66,640			19,070		112,375			(33,138)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	10/12/2022	10/17/2023	5,775		352.22	30,000			8,585		50,401			(14,918)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	10/12/2022	10/17/2023	8,085		349.45	50,680			14,503		87,927			(25,202)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	10/12/2022	10/17/2023	23,387		343.22	216,270			61,890		381,744			(107,546)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	10/12/2022	10/11/2024	13,859		345.99	150,720			96,408		230,779			(37,835)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	10/12/2022	10/17/2023	1,444		346.34	11,050			3,162		19,508			(5,495)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	10/12/2022	10/17/2023	41,712		360.51	227,200			65,018		231,443			(112,981)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	10/12/2022	10/17/2023	40,537		350.98	416,760			119,264		523,101			(207,244)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	10/12/2022	10/17/2023	4,112		363.57	17,780			5,088		16,377			(8,842)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/13/2022	10/18/2023	87,971		255.13	483,840			139,754		374,732			(240,602)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/13/2022	10/18/2023	27,098		259.72	99,360			28,699		51,815			(49,409)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/13/2022	10/11/2024	78,939		254.88	605,010			387,511		527,002			(152,086)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/13/2022	10/13/2027	1,300,000		254.62	208,260			178,444		219,960			(20,849)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/13/2022	10/12/2029	200,000		254.62	45,600			40,938		47,200			(3,260)				

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RAINBOW	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	10/13/2022	10/18/2023	3,800		0.99	122,740			35,453		203,703			(61,036)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	10/13/2022	10/18/2023	1,000		1.03	32,800			9,474		61,918			(16,311)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	CITI-	10/13/2022	10/18/2023	1,190		3,399.38	124,800			36,048		261,751			(62,060)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	BOA-	10/13/2022	10/18/2023	7,746		152.43	23,040			6,655		37,156			(11,457)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	10/13/2022	10/18/2023	326		30,008.68	230,496			66,577		375,954			(114,620)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	10/13/2022	10/18/2023	70		31,060.03	38,241			11,046		66,762			(19,016)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	10/13/2022	10/18/2023	37		30,909.84	22,000			6,355		38,119			(10,940)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	10/13/2022	10/18/2023	2,172		2,301.84	119,150			34,416		187,616			(59,250)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	10/13/2022	10/18/2023	304		2,377.80	12,880			3,720		20,927			(6,405)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	10/13/2022	10/18/2023	304		2,414.63	10,283			2,970		16,890			(5,113)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	10/13/2022	10/18/2023	4,800		11,033.58	57,600			16,637		89,788			(28,643)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	10/13/2022	10/18/2023	800		11,033.58	7,040			2,033		6,871			(3,501)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	10/13/2022	10/18/2023	653		11,143.91	142,128			41,053		263,477			(70,677)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	10/13/2022	10/18/2023	145		11,342.52	26,416			7,630		50,704			(13,136)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	10/13/2022	10/18/2023	82		11,563.19	14,913			4,308		30,114			(7,416)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	10/13/2022	10/18/2023	2,604		1,718.04	92,475			26,711		141,357			(45,986)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	10/13/2022	10/18/2023	463		1,787.17	13,688			3,954		20,623			(6,807)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	10/13/2022	10/18/2023	579		1,813.10	14,150			4,087		20,970			(7,036)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	GS-	10/13/2022	10/11/2024	14,133		346.35	150,900			96,652		233,144			(37,933)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	10/13/2022	10/18/2023	5,480		352.59	28,323			8,181		45,278			(14,084)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	10/13/2022	10/18/2023	8,365		349.82	52,287			15,103		86,304			(26,001)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	10/13/2022	10/18/2023	23,363		343.57	215,565			62,265		364,542			(107,195)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	10/13/2022	10/18/2023	41,764		362.94	233,090			67,326		179,376			(115,910)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	10/13/2022	10/18/2023	40,012		353.35	420,590			121,484		437,744			(209,149)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	10/13/2022	10/18/2023	13,435		338.97	148,120			42,783		156,064			(73,656)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	10/13/2022	10/18/2023	4,381		343.42	44,700			12,911		58,885			(22,228)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	BOA-	10/13/2022	10/11/2024	9,791		552.02	242,550			155,354		263,048			(60,972)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	MS-	10/19/2022	10/24/2023	348		1,677.43	10,980			3,348		17,629			(5,460)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	MS-	10/19/2022	10/24/2023	290		1,965.63	11,600			3,537		25			(5,768)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	MS-	10/19/2022	10/24/2023	579		1,963.91	23,400			7,134		51			(11,636)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	MS-	10/19/2022	10/24/2023	695		1,877.62	45,600			13,903		1,706			(22,676)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	10/19/2022	10/24/2023	1,000		11,103.38	8,300			2,531		31,494			(4,127)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	10/19/2022	10/24/2023	5,800		11,103.38	60,900			18,567		252,169			(30,284)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	10/19/2022	10/24/2023	217		2,290.07	9,100			2,774		15,728			(4,525)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	10/19/2022	10/24/2023	217		2,593.57	10,500			3,201		360			(5,221)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	10/19/2022	10/24/2023	435		2,621.16	18,400			5,610		191			(9,150)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	10/19/2022	10/24/2023	1,000		2,552.18	58,650			17,881		12,254			(29,165)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	10/19/2022	10/24/2023	23		30,089.14	15,120			4,610		26,829			(7,519)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	10/19/2022	10/24/2023	30		30,758.47	16,560			5,049		32,672			(8,235)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	10/19/2022	10/24/2023	26		34,318.05	10,560			3,220		144			(5,251)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	10/19/2022	10/24/2023	85		33,435.76	52,000			15,854		30,515			(25,858)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	10/19/2022	10/24/2023	283		32,979.41	209,840			63,977		217,484			(104,348)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	10/19/2022	10/18/2024	5,106		900.94	129,260			83,902		197,796			(32,448)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	10/19/2022	10/24/2023	9,546		900.94	184,040			56,111		310,686			(91,519)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	10/19/2022	10/24/2023	2,220		911.75	32,800			10,000		53,247			(16,311)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/19/2022	10/19/2029	300,000		900.94	65,730			59,165		74,460			(4,697)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/19/2022	10/19/2027	400,000		900.94	62,200			53,496		74,480			(6,227)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	10/19/2022	10/24/2023	3,498		366.70	15,720			4,793		9,816			(7,817)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	10/19/2022	10/24/2023	40,812		353.33	456,400			139,149		460,946			(226,956)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	10/19/2022	10/24/2023	47,808		362.59	295,200			90,002		228,627			(146,796)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	10/19/2022	10/24/2023	1,449		344.82	11,252			3,430		21,067			(5,595)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	10/19/2022	10/24/2023	22,887		347.58	148,947			45,411		279,012			(74,067)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	10/19/2022	10/24/2023	2,318		347.58	15,083			4,599		28,254			(7,501)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	10/19/2022	10/24/2023	8,402		350.00	46,432			14,156		86,240			(23,089)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	GS-	10/19/2022	10/18/2024	6,374		343.44	71,790			46,599		118,086			(18,022)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/20/2022	10/25/2023	93,533		253.13	542,730			166,921		532,912			(269,886)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/20/2022	10/25/2023	34,335		258.20	127,890			39,334		90,585			(63,597)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/20/2022	10/18/2024	72,616		252.62	583,280			379,111		574,829			(146,623)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/20/2022	10/20/2027	1,700,000		253.38	271,830			233,937		295,630			(27,213)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/20/2022	10/19/2029	100,000		253.38	22,750			20,485		24,060			(1,626)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	CITI-	10/20/2022	10/25/2023	2,200		0.99	66,220			20,366		110,617			(32,930)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	CITI-	10/20/2022	10/25/2023	600		0.98	13,440			4,134		21,227			(6,683)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	WF-	10/20/2022	10/25/2023	888		3,443.95	98,580			30,319		186,733			(49,021)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	WF-	10/20/2022	10/25/2023	143		3,552.22	9,600			2,953		18,955			(4,774)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	10/20/2022	10/25/2023	320		30,363.92	223,585			68,765		368,228			(111,183)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	10/20/2022	10/25/2023	59		30,970.59	47,664			14,659		82,361			(23,702)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	10/20/2022	10/25/2023	16		31,000.92	11,785			3,625		20,259			(5,860)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	10/20/2022	10/25/2023	2,119		2,244.99	151,872			46,709		245,226			(75,522)				

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 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	10/20/2022	10/25/2023	353		2,355.99	16,176			4,975		27,253			(8,044)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	10/20/2022	10/25/2023	265		2,344.66	13,674			4,206		23,081			(6,800)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	10/20/2022	10/25/2023	5,800		11,046.71	63,220			19,444		222,157			(31,438)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	10/20/2022	10/25/2023	900		11,046.71	7,920			2,436		24,010			(3,938)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	10/20/2022	10/25/2023	507		11,223.45	166,712			51,274		321,320			(82,902)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	10/20/2022	10/25/2023	118		11,433.34	33,956			10,443		68,119			(16,885)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	10/20/2022	10/25/2023	45		11,278.69	11,450			3,522		22,005			(5,694)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	10/20/2022	10/25/2023	1,760		1,702.68	75,150			23,113		119,334			(37,370)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	10/20/2022	10/25/2023	411		1,724.84	16,289			5,010		25,967			(8,100)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	WF-	10/20/2022	10/25/2023	6,603		151.29	15,000			4,613		25,198			(7,459)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	10/20/2022	10/18/2024	6,094		343.23	66,990			43,541		111,898			(16,840)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	10/20/2022	10/25/2023	8,415		349.77	45,240			13,914		91,216			(22,497)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	10/20/2022	10/25/2023	22,924		347.36	145,360			44,707		293,197			(72,284)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	10/20/2022	10/25/2023	1,451		344.61	11,000			3,383		21,992			(5,470)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	10/20/2022	10/25/2023	47,945		361.89	295,200			90,791		251,140			(146,796)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	10/20/2022	10/25/2023	40,636		352.32	461,480			141,932		495,399			(229,483)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	10/20/2022	10/25/2023	2,046		336.58	17,500			5,382		21,136			(8,702)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	BOA-	10/20/2022	10/18/2024	8,209		549.41	217,710			141,504		235,903			(54,727)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	10/20/2022	10/25/2023	15,494		339.66	148,930			45,805		149,666			(74,059)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	10/26/2022	10/25/2024	4,959		906.50	126,000			82,976		177,823			(31,630)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	BOA-	10/26/2022	10/31/2023	9,257		906.50	177,240			57,355		263,365			(88,137)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	BOA-	10/26/2022	10/31/2023	4,629		923.74	57,120			18,484		76,826			(28,404)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/26/2022	10/26/2029	200,000		907.41	44,100			39,814		48,340			(3,151)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/26/2022	10/26/2027	200,000		907.41	31,720			27,401		35,900			(3,175)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	10/26/2022	10/31/2023	277		1,750.20	6,650			2,152		10,498			(3,307)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	10/26/2022	10/31/2023	776		2,046.11	32,200			10,420		1			(16,012)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	10/26/2022	10/31/2023	720		1,901.76	63,570			20,571		750			(31,612)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	10/26/2022	10/31/2023	900		11,405.90	8,820			2,854		14,585			(4,386)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	10/26/2022	10/31/2023	5,700		11,405.90	62,130			20,105		116,170			(30,896)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	10/26/2022	10/31/2023	293		2,376.22	16,380			5,301		26,925			(8,145)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	10/26/2022	10/31/2023	376		2,641.57	23,850			7,718		144			(11,860)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	10/26/2022	10/31/2023	837		2,675.04	45,600			14,756		101			(22,676)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	10/26/2022	10/31/2023	1,590		2,481.41	196,080			63,451		115,190			(97,506)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	10/26/2022	10/31/2023	31		31,648.07	14,200			4,595		24,362			(7,061)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	10/26/2022	10/31/2023	25		31,743.59	13,520			4,375		24,095			(6,723)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	10/26/2022	10/31/2023	31		35,150.37	17,900			5,792		7			(8,901)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	10/26/2022	10/31/2023	79		34,863.82	50,750			16,423		60			(25,237)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	10/26/2022	10/31/2023	324		33,844.97	316,210			102,325		43,436			(157,243)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	10/26/2022	10/31/2023	5,177		353.97	26,170			8,469		39,158			(13,014)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	10/26/2022	10/31/2023	3,163		343.54	31,068			10,054		49,768			(15,450)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	10/26/2022	10/31/2023	27,033		347.37	211,688			68,502		336,656			(105,267)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	GS-	10/26/2022	10/25/2024	10,928		345.63	126,141			83,069		186,648			(31,665)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	10/26/2022	10/31/2023	2,588		347.72	19,836			6,419		31,497			(9,864)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	10/26/2022	10/31/2023	55,034		364.22	361,000			116,819		228,183			(179,516)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	10/26/2022	10/31/2023	25,779		356.97	267,890			86,689		228,001			(133,215)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	10/26/2022	10/31/2023	4,634		367.33	24,000			7,766		14,032			(11,935)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	WF-	10/26/2022	10/25/2024	1,448		347.65	44,900			29,569		49,785			(11,271)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/27/2022	11/01/2023	78,837		256.73	436,320			142,359		272,389			(216,971)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/27/2022	10/25/2024	72,592		256.73	550,560			363,053		419,170			(138,398)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/27/2022	11/01/2023	37,467		262.88	120,000			39,153		40,524			(59,673)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/27/2022	10/27/2027	1,500,000		256.22	241,350			208,615		242,100			(24,161)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	10/27/2022	10/26/2029	1,200,000		256.22	275,160			248,511		273,600			(19,670)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	10/27/2022	11/01/2023	3,300		0.99	104,280			34,024		168,235			(51,856)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	10/27/2022	11/01/2023	500		1.01	16,440			5,364		27,832			(8,175)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	WF-	10/27/2022	11/01/2023	1,026		3,536.02	108,040			35,250		199,294			(53,726)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	BOA-	10/27/2022	11/01/2023	10,986		154.27	25,330			8,264		43,816			(12,596)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	10/27/2022	11/01/2023	256		31,905.14	182,860			59,662		272,880			(90,932)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	10/27/2022	11/01/2023	75		33,250.54	52,416			17,102		76,445			(26,065)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	10/27/2022	11/01/2023	28		32,834.11	23,157			7,555		34,231			(11,515)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	10/27/2022	11/01/2023	1,882		2,393.68	118,890			38,791		176,824			(59,121)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	10/27/2022	11/01/2023	6,599		906.50	28,462			9,286		42,171			(14,153)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	10/27/2022	11/01/2023	460		2,510.85	26,620			8,685		38,556			(13,237)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	10/27/2022	11/01/2023	5,700		11,191.63	60,990			19,899		71,059			(30,329)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	10/27/2022	11/01/2023	900		11,191.63	8,730			2,848		8,164			(4,341)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	10/27/2022	11/01/2023	599		11,325.92	147,266			48,049		274,465			(73,232)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	10/27/2022	11/01/2023	134		11,829.55	17,295			5,643		35,385			(8,600)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	10/27/2022	11/01/2023	54		11,728.82	15,606			5,092		32,188			(7,760)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	GS-	10/27/2022	11/01/2023	2,602		1,800.90	117,500			38,337		154,310			(58,430)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	GS-	10/27/2022	11/01/2023	720		1,856.89	19,162			6,252		23,745			(9,529)				

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)
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	GS-	10/27/2022	11/01/2023	609		1,837.02	27,093			8,840		33,600			(13,473)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	10/27/2022	10/25/2024	11,211		345.77	128,310			84,611		187,137			(32,254)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	10/27/2022	11/01/2023	5,462		354.12	27,740			9,051		42,588			(13,794)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	10/27/2022	11/01/2023	3,162		343.33	31,680			10,336		51,605			(15,754)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	10/27/2022	11/01/2023	26,735		347.51	209,250			68,272		340,381			(104,055)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	10/27/2022	11/01/2023	54,684		364.62	357,210			116,548		223,697			(177,632)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	10/27/2022	11/01/2023	25,751		357.37	264,330			86,244		221,352			(131,445)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	CITI-	10/27/2022	10/25/2024	7,486		557.37	197,220			130,052		176,112			(49,577)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	10/27/2022	11/01/2023	3,183		345.27	33,110			10,803		40,693			(16,465)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	10/27/2022	11/01/2023	12,441		346.31	101,910			33,250		87,413			(50,677)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	WF-	11/02/2022	11/07/2023	279		1,799.87	5,350			1,832		8,060			(2,660)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	WF-	11/02/2022	11/07/2023	447		1,991.30	20,880			7,151		1			(10,383)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	WF-	11/02/2022	11/07/2023	447		2,016.35	18,000			6,165					(8,951)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	WF-	11/02/2022	11/07/2023	950		1,916.16	66,980			22,940		707			(33,307)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	11/02/2022	11/07/2023	600		10,906.34	4,740			1,623					(2,357)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	11/02/2022	11/07/2023	500		10,906.34	4,450			1,524					(2,213)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	11/02/2022	11/07/2023	6,400		10,906.34	71,680			24,550		1			(35,645)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	11/02/2022	11/07/2023	295		2,704.58	12,180			4,172		29			(6,057)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	11/02/2022	11/07/2023	379		2,680.85	17,460			5,980		72			(8,682)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	11/02/2022	11/07/2023	1,728		2,531.39	154,980			53,079		61,496			(77,068)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	11/02/2022	11/07/2023	19		30,604.66	16,740			5,733		25,220			(8,324)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	11/02/2022	11/07/2023	19		32,308.49	9,600			3,288		17,040			(4,774)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	11/02/2022	11/07/2023	16		36,101.93	5,750			1,969					(2,859)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	11/02/2022	11/07/2023	75		34,880.31	49,680			17,015		108			(24,705)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	11/02/2022	11/07/2023	261		34,526.69	203,280			69,622		1,996			(101,086)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/02/2022	11/02/2029	100,000		902.16	21,280			19,269		24,620			(1,521)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/02/2022	11/02/2027	200,000		902.16	30,200			26,203		36,840			(3,023)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	11/02/2022	11/01/2024	2,549		900.35	66,700			44,561		100,203			(16,744)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	11/02/2022	11/07/2023	8,757		900.35	175,380			60,066		291,869			(87,212)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	11/02/2022	11/07/2023	4,434		918.39	56,800			19,454		88,322			(28,245)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	11/02/2022	11/01/2024	8,085		345.63	87,640			58,551		137,821			(22,000)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	11/02/2022	11/07/2023	9,240		352.91	44,800			15,344		79,340			(22,278)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	11/02/2022	11/07/2023	9,817		348.75	63,580			21,776		114,903			(31,617)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	11/02/2022	11/07/2023	28,008		345.98	216,310			74,084		392,344			(107,566)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	11/02/2022	11/07/2023	60,050		365.77	399,360			136,777		228,027			(198,592)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	11/02/2022	11/07/2023	32,912		356.77	379,620			130,017		307,854			(188,776)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	11/02/2022	11/07/2023	2,887		371.66	12,400			4,247		4,860			(6,166)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	11/03/2022	11/08/2023	3,500		0.98	113,750			39,273		182,513			(56,565)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	11/03/2022	11/08/2023	800		1.00	32,160			11,103		54,912			(15,992)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	11/03/2022	11/08/2023	807		3,632.70	69,310			23,930		138,197			(34,466)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	11/03/2022	11/08/2023	195		3,733.31	12,040			4,157		25,863			(5,987)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	BNP-	11/03/2022	11/08/2023	5,928		149.83	12,780			4,412		20,909			(6,355)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	11/03/2022	11/08/2023	216		32,321.26	148,074			51,123		221,257			(73,634)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	11/03/2022	11/08/2023	41		33,633.31	14,040			4,847		20,715			(6,982)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	11/03/2022	11/08/2023	22		33,473.30	15,547			5,368		22,226			(7,731)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	11/03/2022	11/08/2023	2,408		2,385.88	115,767			39,969		175,284			(57,568)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	11/03/2022	11/08/2023	380		2,508.96	14,094			4,866		21,344			(7,009)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	11/03/2022	11/08/2023	211		2,539.73	6,205			2,142		9,297			(3,086)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	11/03/2022	11/08/2023	6,300		10,690.60	66,150			22,839		71			(32,895)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	11/03/2022	11/08/2023	500		10,690.60	4,250			1,467					(2,113)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	11/03/2022	11/08/2023	702		10,893.72	153,675			53,057		294,385			(76,419)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	11/03/2022	11/08/2023	94		11,492.39	16,260			5,614		35,965			(8,086)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	11/03/2022	11/08/2023	56		11,738.27	8,832			3,049		20,878			(4,392)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	UBS-	11/03/2022	11/08/2023	2,416		1,808.20	92,880			32,067		125,168			(46,187)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	UBS-	11/03/2022	11/08/2023	674		1,856.25	24,480			8,452		30,974			(12,173)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/03/2022	11/01/2024	84,856		253.52	691,200			462,426		623,210			(173,752)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/03/2022	11/08/2023	101,749		253.52	629,370			217,293		561,725			(312,970)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/03/2022	11/08/2023	42,428		258.87	166,320			57,423		105,489			(82,707)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/03/2022	11/03/2027	100,000		254.54	15,910			13,813		16,820			(1,593)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/03/2022	11/02/2029	500,000		254.54	113,050			102,410		117,400			(8,081)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	11/03/2022	11/08/2023	8,986		351.53	44,020			15,198		87,148			(21,890)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	11/03/2022	11/08/2023	9,856		347.39	63,920			22,069		127,118			(31,786)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	11/03/2022	11/08/2023	28,118		344.63	217,280			75,017		428,042			(108,048)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	11/03/2022	11/01/2024	8,116		344.63	84,560			56,572		141,552			(21,256)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	CITI-	11/03/2022	11/08/2023	60,067		366.01	403,520			139,317		194,611			(200,660)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	CITI-	11/03/2022	11/08/2023	32,921		357.01	379,620			131,065		296,114			(188,776)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/03/2022	11/08/2023	4,909		344.20	64,600			22,303		74,433			(32,124)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	JPM-	11/03/2022	11/01/2024	11,788		561.40	309,000			206,727		260,172			(77,676)				

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SP500LV5	INDEX LIAB	EX 5	Equity/Index	CITI-	11/03/2022	11/08/2023	14,728		345.93	132,090			45,605		102,675			(65,685)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/09/2022	11/09/2029	600,000		901.63	130,200			118,260		147,720			(9,304)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/09/2022	11/09/2027	200,000		901.63	31,020			27,035		36,860			(3,105)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	11/09/2022	11/15/2023	284		1,778.00	7,832			2,847		13,248			(3,884)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	11/09/2022	11/15/2023	284		2,043.82	8,550			3,108		3			(4,240)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	11/09/2022	11/15/2023	625		2,031.50	20,350			7,399		12			(10,092)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	11/09/2022	11/15/2023	341		2,038.54	10,620			3,861		5			(5,267)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	11/09/2022	11/15/2023	700		10,797.55	6,230			2,265		9,227			(3,090)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	11/09/2022	11/15/2023	4,600		10,797.55	48,300			17,560		94,126			(23,953)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	11/09/2022	11/15/2023	210		2,370.44	12,150			4,417		21,322			(6,025)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	11/09/2022	11/15/2023	252		2,358.54	10,860			3,948		17,627			(5,386)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	11/09/2022	11/15/2023	336		2,341.88	12,800			4,654		19,473			(6,348)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	11/09/2022	11/15/2023	210		2,736.95	8,300			3,018		1			(4,116)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	11/09/2022	11/15/2023	336		2,748.85	12,480			4,537					(6,189)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	11/09/2022	11/15/2023	1,092		2,717.91	47,320			17,204		21			(23,467)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	11/09/2022	11/15/2023	22		32,318.85	13,444			4,888		22,803			(6,667)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	11/09/2022	11/15/2023	25		32,513.94	12,208			4,438		20,755			(6,054)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	11/09/2022	11/15/2023	25		36,383.09	10,800			3,926					(5,356)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	11/09/2022	11/15/2023	52		36,675.72	19,720			7,169					(9,780)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	11/09/2022	11/15/2023	203		35,570.25	130,020			47,271		44			(64,480)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	11/09/2022	11/08/2024	3,105		897.12	84,560			57,318		128,767			(21,227)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	11/09/2022	11/15/2023	3,660		903.43	66,990			24,355		113,455			(33,222)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	11/09/2022	11/15/2023	3,660		917.85	46,860			17,037		75,205			(23,239)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	11/09/2022	11/15/2023	7,473		353.81	38,480			13,990		58,589			(19,083)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	11/09/2022	11/15/2023	6,899		349.98	46,080			16,753		73,380			(22,852)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	11/09/2022	11/15/2023	21,558		345.11	193,500			70,350		316,901			(95,961)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	UBS-	11/09/2022	11/08/2024	8,048		349.98	76,160			51,625		108,357			(19,119)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	11/09/2022	11/15/2023	2,300		347.20	18,240			6,631		29,663			(9,046)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	11/09/2022	11/15/2023	1,437		350.68	9,150			3,327		14,515			(4,538)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	11/09/2022	11/15/2023	72,646		368.05	446,040			162,164		225,644			(221,202)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	11/09/2022	11/15/2023	17,585		358.68	192,760			70,081		146,626			(95,594)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	11/09/2022	11/15/2023	2,306		375.33	8,080			2,938		2,454			(4,007)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	11/09/2022	11/15/2023	1,441		366.66	9,700			3,527		5,321			(4,810)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/10/2022	11/08/2024	37,670		260.07	255,110			173,168		164,417			(64,129)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/10/2022	11/15/2023	82,329		258.01	457,920			166,954		242,584			(227,712)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/10/2022	11/15/2023	36,116		265.74	99,510			36,281		23,143			(49,484)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/10/2022	11/10/2027	1,000,000		257.50	160,900			140,318		155,200			(16,108)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/10/2022	11/09/2029	500,000		257.50	114,750			104,269		110,800			(8,203)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	11/10/2022	11/15/2023	2,300		1.02	58,880			21,467		91,874			(29,280)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	11/10/2022	11/15/2023	800		1.05	20,000			7,292		31,539			(9,946)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	11/10/2022	11/15/2023	780		3,823.48	65,700			23,954		116,178			(32,671)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	11/10/2022	11/15/2023	234		3,765.78	29,160			10,632		51,246			(14,501)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	11/10/2022	11/15/2023	252		34,254.81	175,950			64,150		194,567			(87,496)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	11/10/2022	11/15/2023	62		34,794.26	44,310			16,155		39,095			(22,034)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	11/10/2022	11/15/2023	47		34,423.39	45,440			16,567		42,451			(22,596)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	11/10/2022	11/15/2023	1,469		2,545.73	84,434			30,784		100,881			(41,987)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	11/10/2022	11/15/2023	318		2,558.32	13,512			4,926		16,168			(6,719)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	11/10/2022	11/15/2023	199		2,641.42	11,530			4,204		11,537			(5,734)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	11/10/2022	11/15/2023	4,600		11,605.96	51,520			18,784		51,466			(25,620)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	11/10/2022	11/15/2023	700		11,605.96	6,300			2,297		4,284			(3,133)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	11/10/2022	11/15/2023	439		11,663.98	149,124			54,370		272,144			(74,156)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	11/10/2022	11/15/2023	121		11,988.95	24,822			9,050		46,859			(12,343)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	11/10/2022	11/15/2023	69		12,209.46	16,168			5,895		32,357			(8,040)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	UBS-	11/10/2022	11/15/2023	2,195		1,869.79	94,710			34,531		100,590			(47,097)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	UBS-	11/10/2022	11/15/2023	428		1,901.54	13,120			4,783		13,219			(6,524)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	UBS-	11/10/2022	11/15/2023	375		1,895.94	19,040			6,942		18,534			(9,468)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	BOA-	11/10/2022	11/15/2023	9,175		161.02	22,650			8,258		35,233			(11,263)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	11/10/2022	11/08/2024	8,232		354.38	79,170			53,740		94,812			(19,902)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	11/10/2022	11/15/2023	7,381		358.25	38,740			14,124		41,285			(19,264)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	11/10/2022	11/15/2023	6,529		354.73	43,240			15,765		49,801			(21,502)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	11/10/2022	11/15/2023	21,290		349.45	194,250			70,822		241,570			(96,596)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	11/10/2022	11/15/2023	11,444		349.87	73,200			26,688		50,921			(36,401)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	WF-	11/10/2022	11/15/2023	9,727		349.87	111,180			40,535		119,718			(55,287)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	BOA-	11/10/2022	11/08/2024	10,070		573.19	242,840			164,839		218,213			(61,044)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	11/10/2022	11/15/2023	72,097		370.85	423,360			154,354		146,695			(210,526)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	11/10/2022	11/15/2023	17,452		361.41	186,660			68,055		114,051			(92,821)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/16/2022	11/16/2027	100,000		914.46	15,880			13,902		17,080			(1,590)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/16/2022	11/16/2029	200,000		914.46	44,700			40,725		46,600			(3,194)				

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)
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	GS-	11/16/2022	11/21/2023	5,358		930.00	69,090			26,335		72,072			(34,357)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	GS-	11/16/2022	11/21/2023	8,748		914.46	168,000			64,036		197,362			(83,542)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	GS-	11/16/2022	11/15/2024	4,374		914.46	113,200			77,837		136,322			(28,417)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	11/16/2022	11/21/2023	247		33,218.29	194,967			74,315		238,995			(96,952)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	11/16/2022	11/21/2023	60		34,593.99	43,800			16,695		43,435			(21,781)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	11/16/2022	11/21/2023	30		34,392.67	25,240			9,621		25,603			(12,551)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	11/16/2022	11/21/2023	2,193		2,508.28	141,570			53,962		172,031			(70,399)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	11/16/2022	11/21/2023	598		2,598.57	30,060			11,458		33,422			(14,948)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	11/16/2022	11/21/2023	199		2,530.85	19,720			7,517		22,983			(9,806)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	11/16/2022	11/21/2023	4,500		11,699.09	53,100			20,240		155,740			(26,405)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	11/16/2022	11/21/2023	1,100		11,699.09	10,560			4,025		28,162			(5,251)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	11/16/2022	11/21/2023	607		11,593.79	167,844			63,977		286,193			(83,465)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	11/16/2022	11/21/2023	145		11,862.87	39,593			15,092		71,035			(19,689)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	11/16/2022	11/21/2023	2,051		1,862.43	95,798			36,515		103,160			(47,638)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	11/16/2022	11/21/2023	863		1,890.22	25,600			9,758		26,882			(12,730)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	11/16/2022	11/21/2023	10,473		359.63	54,020			20,591		52,500			(26,863)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	11/16/2022	11/21/2023	3,963		357.87	23,100			8,805		23,411			(11,487)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	11/16/2022	11/21/2023	30,005		352.92	238,500			90,909		267,352			(118,600)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	11/16/2022	11/21/2023	1,415		353.63	10,800			4,117		11,942			(5,371)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	11/16/2022	11/15/2024	11,889		352.22	132,300			90,970		152,109			(33,211)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	11/16/2022	11/21/2023	74,231		370.19	445,480			169,803		182,134			(221,526)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	11/16/2022	11/21/2023	17,196		359.37	201,600			76,844		141,590			(100,251)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	11/16/2022	11/21/2023	16,910		347.16	129,210			49,251		97,751			(64,253)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	WF-	11/16/2022	11/21/2023	4,586		346.11	26,080			9,941		27,937			(12,969)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	BOA-	11/16/2022	11/15/2024	9,908		558.48	293,250			201,640		258,661			(73,615)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/17/2022	11/22/2023	101,799		255.31	691,680			265,558		455,541			(343,955)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/17/2022	11/15/2024	81,983		256.85	660,430			454,753		475,765			(166,017)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/17/2022	11/22/2023	41,186		262.77	149,460			57,382		53,307			(74,323)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/17/2022	11/17/2027	700,000		257.36	114,030			99,887		108,850			(11,416)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/17/2022	11/16/2029	500,000		257.36	115,400			105,180		110,950			(8,249)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	CITI-	11/17/2022	11/22/2023	4,200		0.99	128,940			49,504		192,797			(64,119)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	CITI-	11/17/2022	11/22/2023	1,200		1.00	21,120			8,109		31,163			(10,502)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BNP-	11/17/2022	11/22/2023	1,031		3,859.02	123,600			47,454		223,184			(61,463)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BNP-	11/17/2022	11/22/2023	155		3,897.81	10,920			4,193		19,477			(5,430)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	BNP-	11/17/2022	11/22/2023	9,151		164.24	21,735			8,345		34,940			(10,808)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	11/17/2022	11/22/2023	289		36,867.40	149,380			57,352		1			(74,283)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	11/17/2022	11/22/2023	80		37,706.06	27,000			10,366					(13,426)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	11/17/2022	11/22/2023	15		37,605.42	5,300			2,035					(2,636)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	11/17/2022	11/22/2023	27		33,479.22	14,310			5,494		13,232			(7,116)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	11/17/2022	11/22/2023	1,323		2,699.16	95,040			36,489		166			(47,261)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	11/17/2022	11/22/2023	441		2,898.73	10,450			4,012					(5,197)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	11/17/2022	11/22/2023	241		2,906.22	5,460			2,096					(2,715)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	11/17/2022	11/22/2023	241		2,601.87	8,400			3,225		2,154			(4,177)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	11/17/2022	11/22/2023	4,400		11,676.86	52,800			20,272		163,192			(26,256)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	11/17/2022	11/22/2023	1,000		11,676.86	9,600			3,686		27,318			(4,774)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	11/17/2022	11/22/2023	800		11,676.86	6,800			2,611		18,037			(3,381)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	11/17/2022	11/22/2023	707		1,975.21	47,840			18,367		159			(23,790)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	11/17/2022	11/22/2023	598		2,170.16	11,660			4,477					(5,798)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	11/17/2022	11/22/2023	272		2,114.99	7,800			2,995		1			(3,879)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	11/17/2022	11/22/2023	326		1,923.72	7,860			3,018		369			(3,909)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	11/17/2022	11/22/2023	326		1,804.17	10,740			4,123		12,903			(5,341)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	11/17/2022	11/22/2023	10,494		358.92	52,910			20,314		54,909			(26,311)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	11/17/2022	11/22/2023	3,687		356.81	21,580			8,285		23,488			(10,731)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	11/17/2022	11/22/2023	29,780		352.22	234,150			89,898		276,661			(116,437)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	11/17/2022	11/15/2024	11,912		351.52	133,560			91,966		159,851			(33,574)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	11/17/2022	11/22/2023	1,418		352.93	10,650			4,089		12,482			(5,296)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	11/17/2022	11/22/2023	74,580		369.88	452,400			173,691		203,155			(224,967)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	11/17/2022	11/22/2023	17,211		359.07	202,200			77,631		146,071			(100,549)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	11/17/2022	11/15/2024	1,434		356.28	39,700			27,336		39,853			(9,980)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	11/17/2022	11/22/2023	6,311		374.41	27,280			10,474		9,071			(13,566)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	11/22/2022	11/29/2023	430		2,152.53	10,320			4,138					(5,104)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	11/22/2022	11/29/2023	376		1,999.97	24,150			9,684		51			(11,944)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	11/22/2022	11/29/2023	900		11,724.84	10,980			4,403		24,367			(5,430)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	11/22/2022	11/29/2023	4,000		11,724.84	48,800			19,569		108,298			(24,136)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	11/22/2022	11/29/2023	196		2,568.83	10,765			4,317		4,124			(5,324)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	11/22/2022	11/29/2023	196		2,538.28	9,900			3,970		6,800			(4,896)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	11/22/2022	11/29/2023	196		2,820.87	10,230			4,102		1			(5,060)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	11/22/2022	11/29/2023	393		2,859.06	16,940			6,793		1			(8,378)				

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S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	11/22/2022	11/29/2023	864		2,721.58	71,566			28,699		124			(35,395)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	11/22/2022	11/29/2023	18		34,575.47	10,500			4,211		409			(5,193)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	11/22/2022	11/29/2023	15		34,098.10	9,600			3,850		2,006			(4,748)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	11/22/2022	11/29/2023	21		37,917.08	7,910			3,172					(3,912)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	11/22/2022	11/29/2023	44		37,917.08	16,950			6,797					(8,383)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	11/22/2022	11/29/2023	226		36,484.96	174,790			70,092		8			(86,448)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/22/2022	11/22/2027	200,000		913.39	36,940			32,461		40,180			(3,698)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	GS-	11/22/2022	11/22/2024	5,365		912.47	140,630			97,933		173,683			(35,254)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	GS-	11/22/2022	11/29/2023	6,897		912.47	134,820			54,064		166,257			(66,679)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	GS-	11/22/2022	11/29/2023	1,752		931.65	20,960			8,405		22,584			(10,366)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	11/22/2022	11/22/2024	10,499		352.04	113,590			79,103		138,290			(28,476)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	11/22/2022	11/29/2023	7,094		358.74	35,750			14,336		38,282			(17,681)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	11/22/2022	11/29/2023	4,540		354.86	29,760			11,934		34,505			(14,719)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	11/22/2022	11/29/2023	20,431		355.21	131,040			52,548		150,802			(64,810)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	11/22/2022	11/29/2023	72,037		374.38	402,270			161,314		105,505			(198,955)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	11/22/2022	11/29/2023	7,972		361.74	97,160			38,962		55,251			(48,053)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	11/22/2022	11/29/2023	2,563		382.81	7,380			2,959		1,461			(3,650)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/23/2022	11/29/2023	74,762		257.63	449,690			180,837		242,684			(223,012)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/23/2022	11/29/2023	22,855		263.05	86,730			34,877		28,893			(43,011)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/23/2022	11/22/2024	47,259		256.86	398,940			278,208		273,604			(100,147)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/23/2022	11/23/2027	1,200,000		258.15	225,120			197,951		214,080			(22,537)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/23/2022	11/23/2029	900,000		258.15	247,320			226,015		235,980			(17,673)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	ML-	11/23/2022	11/29/2023	2,500		1.01	75,250			30,261		109,682			(37,318)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	ML-	11/23/2022	11/29/2023	862		3,942.49	98,260			39,514		173,905			(48,729)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	11/23/2022	11/29/2023	7,084		358.91	36,500			14,678		37,591			(18,101)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	11/23/2022	11/29/2023	4,534		355.39	29,600			11,903		32,985			(14,679)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	11/23/2022	11/29/2023	20,118		355.74	128,510			51,679		142,066			(63,731)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	11/23/2022	11/22/2024	10,484		352.56	113,590			79,214		134,953			(28,515)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	11/23/2022	11/29/2023	71,951		374.83	397,210			159,733		105,393			(196,986)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	11/23/2022	11/29/2023	9,669		350.57	73,100			29,396		43,919			(36,252)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	11/23/2022	11/29/2023	1,991		351.27	16,730			6,728		17,527			(8,297)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	BOA-	11/23/2022	11/22/2024	9,599		581.85	227,500			158,651		154,874			(57,110)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	11/23/2022	11/29/2023	228		35,117.29	186,420			74,966		142,420			(92,450)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	11/23/2022	11/29/2023	44		35,801.18	33,135			13,325		18,167			(16,432)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	11/23/2022	11/29/2023	15		35,322.46	14,745			5,930		9,334			(7,312)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	11/23/2022	11/29/2023	1,687		2,571.09	109,822			44,163		119,637			(54,463)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	11/23/2022	11/29/2023	432		2,647.53	25,652			10,316		24,426			(12,721)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	11/23/2022	11/29/2023	196		2,650.08	12,315			4,952		11,560			(6,107)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	11/23/2022	11/29/2023	4,100		11,838.72	51,660			20,774		87,212			(25,619)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	11/23/2022	11/29/2023	431		11,933.42	103,734			41,715		179,199			(51,444)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	11/23/2022	11/29/2023	76		12,430.65	14,310			5,755		26,877			(7,097)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	11/23/2022	11/29/2023	42		12,217.55	12,070			4,854		22,302			(5,986)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	11/23/2022	11/29/2023	1,878		1,887.74	96,355			38,748		95,528			(47,785)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	11/23/2022	11/29/2023	429		1,917.55	9,768			3,928		9,651			(4,844)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	11/23/2022	11/29/2023	322		1,932.46	16,656			6,698		14,211			(8,260)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	BOA-	11/23/2022	11/29/2023	6,745		162.42	19,250			7,741		28,863			(9,547)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	11/30/2022	12/05/2023	318		1,886.57	9,840			4,131		2,231			(4,893)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	11/30/2022	12/05/2023	477		2,143.15	14,202			5,963		23			(7,062)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	11/30/2022	12/05/2023	700		12,030.06	5,460			2,292		3,178			(2,715)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	11/30/2022	12/05/2023	900		12,030.06	8,010			3,363		6,192			(3,983)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	11/30/2022	12/05/2023	4,800		12,030.06	54,240			22,772		60,413			(26,972)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	11/30/2022	11/30/2027	200,000		918.18	37,040			32,714		38,920			(3,708)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	11/30/2022	12/05/2023	424		2,169.56	10,520			4,417		16			(5,231)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	11/30/2022	12/05/2023	583		2,048.82	31,878			13,384		91			(15,852)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	11/30/2022	12/05/2023	233		2,918.04	8,040			3,376		2			(3,998)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	11/30/2022	12/05/2023	388		2,915.46	13,600			5,710		3			(6,763)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	11/30/2022	12/05/2023	931		2,773.69	67,440			28,314		122			(33,536)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	11/30/2022	12/05/2023	23		34,658.94	13,280			5,576		529			(6,604)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	11/30/2022	12/05/2023	23		38,913.49	6,640			2,788					(3,302)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	11/30/2022	12/05/2023	43		38,602.18	14,850			6,235					(7,385)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	11/30/2022	12/05/2023	211		37,806.61	109,500			45,973					(54,452)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	BOA-	11/30/2022	12/05/2023	3,376		935.62	41,230			17,310		40,343			(20,503)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	BOA-	11/30/2022	12/05/2023	5,772		915.42	116,070			48,731		133,266			(57,719)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	11/30/2022	11/29/2024	4,792		914.50	129,360			91,474		152,617			(32,473)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	11/30/2022	12/05/2023	7,355		359.13	39,000			16,374		39,149			(19,394)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	11/30/2022	12/05/2023	11,033		356.30	70,980			29,801		75,525			(35,297)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	11/30/2022	12/05/2023	20,652		349.59	200,020			83,978		234,644			(99,465)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	11/30/2022	11/29/2024	11,882		353.12	128,940			91,177		149,643			(32,368)				

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 MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	11/30/2022	12/05/2023	1,697		355.60	11,400			4,786		12,327			(5,669)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	11/30/2022	12/05/2023	59,453		377.23	321,300			134,896		83,228			(159,775)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	11/30/2022	12/05/2023	32,841		363.46	395,560			166,074		221,383			(196,702)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	11/30/2022	12/05/2023	1,416		382.89	5,150			2,162		843			(2,561)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	11/30/2022	11/29/2024	2,265		356.75	67,760			47,915		64,565			(17,010)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/01/2022	12/06/2023	71,301		257.90	469,900			198,542		228,150			(233,670)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/01/2022	12/06/2023	27,750		263.61	113,760			48,066		33,350			(56,570)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/01/2022	11/29/2024	48,947		258.42	410,210			290,461		252,339			(103,118)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/01/2022	12/01/2027	900,000		259.46	170,280			150,484		154,800			(17,047)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/01/2022	11/30/2029	1,100,000		259.46	305,470			280,112		281,050			(21,836)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	12/01/2022	12/06/2023	3,000		1.00	90,300			38,153		124,106			(44,904)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	12/01/2022	12/06/2023	800		1.03	14,720			6,219		19,837			(7,320)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	12/01/2022	12/06/2023	853		3,960.59	107,440			45,395		177,861			(53,427)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	12/01/2022	12/06/2023	176		4,040.28	11,620			4,910		19,046			(5,778)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	12/01/2022	12/06/2023	7,589		361.45	40,500			17,112		33,642			(20,140)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	12/01/2022	12/06/2023	10,962		358.60	70,980			29,990		63,177			(35,297)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	12/01/2022	12/06/2023	20,519		351.84	199,290			84,204		202,260			(99,102)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	12/01/2022	12/06/2023	1,405		357.89	9,500			4,014		8,619			(4,724)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	12/01/2022	11/29/2024	11,806		355.40	126,840			89,813		131,491			(31,885)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	12/01/2022	12/06/2023	59,718		377.35	310,170			131,053		68,789			(154,240)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	12/01/2022	12/06/2023	32,830		363.57	399,040			168,602		205,778			(198,433)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	12/01/2022	12/06/2023	8,491		353.33	63,600			26,872		36,984			(31,627)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	12/01/2022	12/06/2023	3,679		352.62	37,960			16,039		37,279			(18,877)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	JPM-	12/01/2022	11/29/2024	8,386		579.23	212,520			150,481		132,759			(53,423)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	BOA-	12/01/2022	12/06/2023	11,320		165.99	27,740			11,721		37,496			(13,794)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	12/01/2022	12/06/2023	256		34,566.98	208,912			88,269		190,801			(103,887)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	12/01/2022	12/06/2023	70		35,426.86	54,432			22,999		36,590			(27,068)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	12/01/2022	12/06/2023	20		35,598.83	20,405			8,622		11,195			(10,147)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	12/01/2022	12/06/2023	2,450		2,576.67	164,619			69,555		173,017			(81,861)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	12/01/2022	12/06/2023	272		2,712.96	12,614			5,330		10,306			(6,273)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	12/01/2022	12/06/2023	194		2,705.24	11,345			4,793		9,151			(5,642)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	12/01/2022	12/06/2023	4,800		12,041.89	55,680			23,526		1,196			(27,688)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	12/01/2022	12/06/2023	631		12,102.09	172,064			72,700		291,002			(85,563)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	12/01/2022	12/06/2023	116		12,656.02	22,232			9,393		41,068			(11,055)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	12/01/2022	12/06/2023	2,285		1,898.61	114,681			48,455		108,098			(57,028)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	12/01/2022	12/06/2023	425		1,973.88	17,832			7,534		13,250			(8,867)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/07/2022	12/07/2027	100,000		914.85	18,630			16,524		19,830			(1,865)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/07/2022	12/07/2029	200,000		914.85	54,680			50,269		56,280			(3,907)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	BOA-	12/07/2022	12/12/2023	2,951		926.74	41,310			18,117		48,804			(20,542)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	12/07/2022	12/12/2023	21		34,303.47	11,620			5,096		2,024			(5,778)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	12/07/2022	12/12/2023	15		33,396.33	9,200			4,035		8,781			(4,575)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	12/07/2022	12/12/2023	15		33,329.13	12,800			5,614		10,525			(6,365)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	BOA-	12/07/2022	12/12/2023	4,919		910.27	103,050			45,194		131,826			(51,244)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	12/07/2022	12/06/2024	3,498		909.36	97,920			70,167		122,418			(24,581)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	12/07/2022	12/12/2023	244		35,748.18	207,460			90,984		432			(103,165)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	12/07/2022	12/12/2023	54		37,192.89	23,220			10,183		9			(11,547)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	12/07/2022	12/12/2023	33		37,125.70	14,630			6,416		6			(7,275)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	12/07/2022	12/12/2023	9,867		361.81	47,600			20,875		38,443			(23,670)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	12/07/2022	12/12/2023	7,612		359.33	43,470			19,064		38,178			(21,617)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	12/07/2022	12/12/2023	23,963		354.01	192,100			84,247		192,865			(95,527)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	UBS-	12/07/2022	12/06/2024	12,404		353.65	137,280			98,372		142,164			(34,462)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	12/07/2022	12/12/2023	1,691		351.17	16,020			7,026		16,938			(7,966)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	12/07/2022	12/12/2023	283		2,499.59	11,970			5,250		14,751			(5,952)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	UBS-	12/07/2022	12/12/2023	21,274		378.98	97,500			42,760		18,789			(48,484)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	UBS-	12/07/2022	12/12/2023	88,501		367.34	829,920			363,970		391,482			(412,699)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	UBS-	12/07/2022	12/12/2023	1,418		377.57	7,150			3,136		1,573			(3,556)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	12/07/2022	12/12/2023	928		2,633.36	77,510			33,993		5,400			(38,544)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	12/07/2022	12/12/2023	323		2,791.91	11,760			5,157		50			(5,848)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	12/07/2022	12/12/2023	242		2,762.18	10,380			4,552		62			(5,162)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	12/07/2022	12/12/2023	443		1,951.45	26,160			11,473		606			(13,009)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	12/07/2022	12/12/2023	387		2,049.02	12,278			5,385		79			(6,106)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	12/07/2022	12/12/2023	5,800		11,497.39	66,700			29,252		65,598			(33,168)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	12/07/2022	12/12/2023	900		11,497.39	8,190			3,592		5,246			(4,073)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/08/2022	12/13/2023	103,307		258.19	611,430			269,784		323,041			(304,049)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	12/08/2022	12/13/2023	636		11,462.93	167,610			73,955		275,161			(83,348)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/08/2022	12/11/2024	60,746		257.41	507,110			364,851		339,935			(126,604)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	12/08/2022	12/13/2023	95		11,858.61	20,801			9,178		36,371			(10,344)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	12/08/2022	12/13/2023	60		11,974.98	16,926			7,468		30,636			(8,417)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/08/2022	12/13/2023	35,209		265.43	111,020			48,986		30,886			(55,207)				

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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)
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	12/08/2022	12/13/2023	2,420		1,814.65	88,792			39,178		109,095			(44,154)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	12/08/2022	12/13/2023	550		1,903.74	17,060			7,527		18,638			(8,484)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	12/08/2022	12/13/2023	440		1,889.20	21,768			9,605		23,494			(10,825)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	12/08/2022	12/13/2023	5,900		11,637.50	73,750			32,541		68,531			(36,674)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	12/08/2022	12/13/2023	16,707		352.09	133,930			59,094		81,043			(66,600)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/08/2022	12/08/2027	400,000		258.45	75,640			67,131		70,640			(7,572)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	12/08/2022	12/13/2023	481		2,595.78	21,900			9,663		24,950			(10,890)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	12/08/2022	12/13/2023	2,204		2,483.47	129,305			57,054		159,178			(64,300)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	12/08/2022	12/13/2023	21		35,774.58	8,246			3,638		6,033			(4,101)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	12/08/2022	12/13/2023	50		34,085.51	32,096			14,162		34,973			(15,961)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	12/08/2022	12/13/2023	260		33,882.82	233,464			103,012		254,825			(116,096)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	BOA-	12/08/2022	12/13/2023	12,014		161.30	32,200			14,208		42,356			(16,012)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	JPM-	12/08/2022	12/11/2024	9,351		576.40	248,430			178,738		161,338			(62,023)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	12/08/2022	12/13/2023	5,946		351.73	71,400			31,504		70,189			(35,505)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	ML-	12/08/2022	12/13/2023	2,800		1.00	89,880			39,658		130,642			(44,695)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	12/08/2022	12/13/2023	88,631		367.98	841,970			371,506		378,498			(418,691)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	12/08/2022	12/13/2023	21,237		379.63	92,250			40,704		19,420			(45,874)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	CITI-	12/08/2022	12/13/2023	842		3,944.79	92,070			40,624		159,044			(45,784)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	CITI-	12/08/2022	12/13/2023	153		4,003.61	6,840			3,018		11,047			(3,401)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	12/08/2022	12/13/2023	9,873		361.61	47,250			20,848		42,652			(23,496)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	12/08/2022	12/13/2023	7,616		359.12	43,470			19,180		41,582			(21,617)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	12/08/2022	12/13/2023	23,976		353.81	192,950			85,136		203,861			(95,949)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	12/08/2022	12/11/2024	12,411		353.45	138,160			99,402		154,769			(34,493)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/08/2022	12/07/2029	1,000,000		258.45	277,900			255,578		260,200			(19,866)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	12/14/2022	12/19/2023	13,087		916.03	253,200			115,782		299,171			(125,910)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	12/14/2022	12/18/2024	5,235		916.03	132,960			96,781		161,124			(33,149)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	12/14/2022	12/19/2023	2,617		931.62	34,560			15,803		36,788			(17,186)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	12/14/2022	12/19/2023	294		36,310.02	224,000			102,430		123			(111,390)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	12/14/2022	12/19/2023	21		33,966.35	12,460			5,698		5,644			(6,196)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	12/14/2022	12/19/2023	1,321		2,642.77	118,800			54,324		7,868			(59,076)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	12/14/2022	12/19/2023	440		2,852.60	13,750			6,288		41			(6,838)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	12/14/2022	12/19/2023	240		2,810.13	9,360			4,280		40			(4,655)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	12/14/2022	12/19/2023	200		2,532.87	8,800			4,024		8,444			(4,376)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	12/14/2022	12/19/2023	200		2,587.82	10,750			4,916		4,376			(5,346)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	WF-	12/14/2022	12/19/2023	6,700		11,740.92	82,410			37,684		130,195			(40,980)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	WF-	12/14/2022	12/19/2023	800		11,740.92	8,000			3,658		11,119			(3,978)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	WF-	12/14/2022	12/19/2023	600		11,740.92	5,400			2,469		6,626			(2,685)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	12/14/2022	12/19/2023	275		1,840.47	30,650			14,015		9,698			(15,241)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	12/14/2022	12/19/2023	439		2,095.34	10,080			4,609		18			(5,013)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	12/14/2022	12/19/2023	439		2,020.70	17,440			7,975		108			(8,672)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	12/14/2022	12/19/2023	330		1,796.78	8,880			4,061		11,434			(4,416)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	12/14/2022	12/19/2023	330		1,835.01	9,240			4,225		8,976			(4,595)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	12/14/2022	12/19/2023	25,606		354.67	206,570			94,459		205,900			(102,722)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	12/14/2022	12/19/2023	10,974		363.20	50,310			23,006		41,436			(25,018)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	12/14/2022	12/19/2023	1,970		351.12	19,530			8,931		20,505			(9,712)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	12/14/2022	12/18/2024	11,255		354.67	124,000			90,259		133,619			(30,915)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	12/14/2022	12/19/2023	1,407		354.67	11,350			5,190		11,313			(5,644)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	WF-	12/14/2022	12/18/2024	2,544		360.12	70,830			51,557		66,107			(17,659)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	12/14/2022	12/19/2023	57,101		378.87	276,740			126,546		64,461			(137,616)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	12/14/2022	12/19/2023	39,009		374.27	262,200			119,897		82,751			(130,386)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	12/14/2022	12/19/2023	2,544		379.23	12,150			5,556		3,550			(6,042)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/14/2022	12/14/2027	200,000		916.95	37,200			33,136		39,080			(3,724)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	12/14/2022	12/19/2023	56		37,906.44	18,620			8,514					(9,259)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	12/14/2022	12/19/2023	240		2,510.38	12,480			5,707		13,397			(6,206)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	BNP-	12/15/2022	12/20/2023	6,653		167.99	13,728			6,314		20,622			(6,827)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/15/2022	12/20/2023	106,047		258.11	627,460			288,599		341,885			(312,020)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/15/2022	12/18/2024	66,957		258.11	536,300			390,891		355,794			(133,892)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/15/2022	12/20/2023	32,124		263.80	117,030			53,828		40,585			(58,196)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/15/2022	12/15/2027	900,000		258.37	170,640			152,088		159,120			(17,083)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	12/15/2022	12/20/2023	304		33,766.65	233,108			107,218		276,538			(115,919)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/15/2022	12/14/2029	600,000		258.37	167,160			154,183		156,180			(11,949)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	12/15/2022	12/20/2023	48		34,928.73	33,744			15,521		32,775			(16,780)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	12/15/2022	12/20/2023	21		34,596.71	14,105			6,488		14,975			(7,014)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	12/15/2022	12/20/2023	2,212		2,504.74	121,878			56,058		154,616			(60,607)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	12/15/2022	12/20/2023	287		2,551.12	11,130			5,119		13,890			(5,535)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	ML-	12/15/2022	12/20/2023	3,600		1.00	110,160			50,668		162,938			(54,780)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	12/15/2022	12/20/2023	492		2,546.24	29,772			13,694		36,814			(14,805)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	ML-	12/15/2022	12/20/2023	900		1.01	19,170			8,817		28,421			(9,533)				

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DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	WF-	12/15/2022	12/20/2023	991		3,954.60	79,420			36,529		152,341			(39,494)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	12/15/2022	12/20/2023	6,700		11,345.22	81,740			37,596		187,352			(40,647)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	WF-	12/15/2022	12/20/2023	130		3,939.26	5,650			2,599		9,250			(2,810)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	12/15/2022	12/20/2023	900		11,345.22	8,370			3,850		17,878			(4,162)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	12/15/2022	12/20/2023	582		11,674.23	143,352			65,935		261,037			(71,285)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	12/15/2022	12/20/2023	53		11,889.79	15,792			7,264		30,573			(7,853)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	12/15/2022	12/20/2023	53		12,377.63	9,612			4,421		20,386			(4,780)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	12/15/2022	12/20/2023	2,310		1,826.06	95,038			43,713		123,037			(47,260)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	12/15/2022	12/20/2023	394		1,877.53	9,716			4,469		12,163			(4,832)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	12/15/2022	12/20/2023	394		1,895.27	9,100			4,186		11,150			(4,525)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	12/15/2022	12/20/2023	25,704		353.32	205,660			94,593		232,560			(102,270)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	12/15/2022	12/20/2023	11,016		361.81	50,310			23,140		49,603			(25,018)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	12/15/2022	12/20/2023	1,977		349.78	19,460			8,951		22,746			(9,677)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	12/15/2022	12/20/2023	15,892		351.67	128,800			59,241		84,687			(64,049)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	12/15/2022	12/18/2024	11,016		353.67	117,390			85,562		134,149			(29,307)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	12/15/2022	12/20/2023	12,203		350.61	130,290			59,927		136,264			(64,790)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	12/15/2022	12/20/2023	57,041		377.75	273,360			125,732		78,112			(135,935)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	BOA-	12/15/2022	12/18/2024	8,047		576.19	203,280			148,164		152,359			(50,750)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	12/15/2022	12/20/2023	39,446		372.81	268,270			123,390		104,106			(133,404)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/21/2022	12/21/2027	200,000		912.63	36,800			32,918		39,580			(3,684)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/21/2022	12/21/2029	100,000		912.63	27,200			25,152		28,300			(1,944)				
BESGUVCX - 3YR	INDEX LIAB	EX 5	Equity/Index	JPM-	12/21/2022	12/19/2025	219		918.10	6,120			5,041		7,646			(1,024)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	12/21/2022	12/27/2023	13,149		910.80	259,200			123,746		349,188			(128,543)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	12/21/2022	12/26/2024	3,725		908.97	98,600			72,731		129,620			(24,549)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	12/21/2022	12/27/2023	3,178		924.49	44,660			21,321		57,185			(22,148)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	UBS-	12/21/2022	12/27/2023	168		35,379.06	146,160			69,779		187			(72,484)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	UBS-	12/21/2022	12/27/2023	42		35,913.09	28,840			13,769					(14,302)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	UBS-	12/21/2022	12/27/2023	24		38,583.21	4,000			1,910					(1,984)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	UBS-	12/21/2022	12/27/2023	18		32,775.70	12,240			5,844		14,927			(6,070)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	12/21/2022	12/27/2023	3,900		11,235.88	48,750			23,274		244,521			(24,176)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	12/21/2022	12/27/2023	600		11,235.88	7,500			3,581		37,619			(3,719)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	12/21/2022	12/27/2023	563		1,894.21	35,800			17,091		6,811			(17,754)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	12/21/2022	12/27/2023	818		2,601.33	68,000			32,464		16,732			(33,723)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	12/21/2022	12/27/2023	245		2,645.33	16,596			7,923		1,768			(8,230)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	12/21/2022	12/27/2023	21,482		353.43	167,960			80,186		194,630			(83,295)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	12/21/2022	12/27/2023	12,437		360.86	59,400			28,358		62,288			(29,458)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	12/21/2022	12/27/2023	2,827		354.14	21,200			10,121		24,340			(10,514)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	12/21/2022	12/26/2024	12,437		353.43	132,440			97,693		153,636			(32,974)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	12/21/2022	12/27/2023	2,544		353.79	19,440			9,281		22,472			(9,641)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	12/21/2022	12/27/2023	42,548		377.92	198,000			94,528		62,201			(98,193)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	12/21/2022	12/27/2023	52,193		367.34	489,440			233,665		266,793			(242,725)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	12/21/2022	12/27/2023	2,553		377.92	11,880			5,672		3,732			(5,892)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	12/22/2022	12/29/2023	3,000		1.03	76,800			36,978		121,369			(37,984)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	ML-	12/22/2022	12/29/2023	680		3,827.11	92,560			44,567		170,179			(45,778)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	BNP-	12/22/2022	12/29/2023	5,997		169.59	12,970			6,245		17,145			(6,415)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	12/22/2022	12/29/2023	191		33,192.62	115,038			55,390		148,449			(56,895)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	12/22/2022	12/29/2023	21		34,216.47	11,914			5,736		14,286			(5,892)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	12/22/2022	12/29/2023	21		34,513.72	14,133			6,805		15,917			(6,990)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	12/22/2022	12/29/2023	3,900		10,956.14	43,290			20,844		238,314			(21,410)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	12/22/2022	12/29/2023	402		11,339.60	94,776			45,634		179,313			(46,874)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	12/22/2022	12/29/2023	119		11,492.99	23,413			11,273		45,593			(11,580)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	12/22/2022	12/29/2023	1,596		1,790.92	62,860			30,266		87,184			(31,089)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	12/22/2022	12/29/2023	285		1,740.05	15,640			7,530		21,783			(7,735)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/22/2022	12/29/2023	102,911		256.53	591,360			284,733		419,155			(292,475)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/22/2022	12/26/2024	65,099		257.04	495,990			366,348		382,403			(123,659)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/22/2022	12/29/2023	14,033		259.86	60,840			29,294		35,619			(30,090)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/22/2022	12/22/2027	1,500,000		256.53	283,500			253,746		277,500			(28,381)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/22/2022	12/21/2029	1,600,000		256.53	443,200			409,985		429,920			(31,682)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	12/22/2022	12/29/2023	21,839		352.22	170,170			81,935		215,662			(84,163)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	12/22/2022	12/29/2023	12,763		359.63	60,750			29,250		71,465			(30,046)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	12/22/2022	12/29/2023	3,120		352.93	23,320			11,228		29,344			(11,534)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	12/22/2022	12/26/2024	12,196		352.22	129,430			95,600		158,836			(32,269)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	12/22/2022	12/29/2023	42,603		377.08	208,500			100,390		86,224			(103,120)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	12/22/2022	12/29/2023	52,259		366.52	494,960			238,318		318,960			(244,797)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	12/22/2022	12/29/2023	6,816		352.79	67,440			32,472		48,776			(33,354)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	BOA-	12/22/2022	12/29/2023	1,988		357.01	16,450			7,920		15,981			(8,136)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	BOA-	12/22/2022	12/26/2024	4,799		582.96	107,000			79,032		79,870			(26,677)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	12/22/2022	12/29/2023	1,531		2,463.37	86,506			41,652		117,129			(42,784)				

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 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	12/22/2022	12/29/2023	372		2,540.72	18,729			9,018		25,051			(9,263)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	12/29/2022	01/04/2024	4,700		1.00	140,530			70,088		211,142			(69,692)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	12/29/2022	01/04/2024	805		3,765.36	90,210			44,992		144,804			(44,737)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	12/29/2022	01/04/2024	130		3,880.87	9,900			4,938		16,781			(4,910)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/29/2022	12/29/2027	200,000		909.23	39,840			35,809		43,860			(3,988)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/29/2022	12/28/2029	300,000		909.23	81,000			75,147		85,890			(5,790)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	12/29/2022	01/04/2024	2,310		917.41	35,910			17,910		51,727			(17,809)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	12/29/2022	01/04/2024				133,200			66,433		196,522			(66,057)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	12/29/2022	12/27/2024	3,409		908.32	87,110			64,977		120,129			(21,897)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	12/29/2022	01/04/2024	214		34,915.06	199,510			99,504		8,260			(98,942)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	12/29/2022	01/04/2024	57		37,074.41	18,240			9,097		13			(9,046)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	12/29/2022	01/04/2024	27		32,755.70	14,220			7,092		20,006			(7,052)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	12/29/2022	01/04/2024	24		33,353.68	13,840			6,903		16,341			(6,864)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	12/29/2022	01/04/2024	244		32,722.48	252,153			125,760		316,698			(125,049)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	12/29/2022	01/04/2024	54		34,283.86	37,260			18,583		42,831			(18,478)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	12/29/2022	01/04/2024	30		34,350.30	13,960			6,962		16,074			(6,923)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	12/29/2022	01/04/2024	7,500		10,951.05	80,250			40,024		351,521			(39,798)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	12/29/2022	01/04/2024	1,900		10,951.05	22,610			11,277		99,723			(11,213)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	12/29/2022	01/04/2024	600		10,951.05	5,040			2,514		21,650			(2,499)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	12/29/2022	01/04/2024	502		10,742.98	143,000			71,320		237,512			(70,917)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	12/29/2022	01/04/2024	91		11,487.65	13,700			6,833		25,866			(6,794)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	12/29/2022	01/04/2024	73		11,421.94	20,912			10,430		40,531			(10,371)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	12/29/2022	01/04/2024	849		1,995.86	25,200			12,568		763			(12,497)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	12/29/2022	01/04/2024	283		2,029.42	6,450			3,217		117			(3,199)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	12/29/2022	01/04/2024	510		1,757.41	15,210			7,586		24,128			(7,543)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	12/29/2022	01/04/2024	283		1,757.41	11,500			5,736		18,310			(5,703)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	12/29/2022	01/04/2024	2,378		1,752.12	111,594			55,657		150,647			(55,342)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	12/29/2022	01/04/2024	566		1,826.30	23,080			11,511		30,522			(11,446)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	12/29/2022	01/04/2024	396		1,801.57	18,165			9,060		24,247			(9,008)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	BOA-	12/29/2022	01/04/2024	10,068		170.87	21,760			10,853		27,733			(10,791)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	12/29/2022	01/04/2024	114,100		377.21	612,560			305,510		204,569			(303,783)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	12/29/2022	01/04/2024	91,733		370.86	748,440			373,280		350,226			(371,169)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	12/29/2022	12/27/2024	1,416		369.44	30,400			22,676		27,340			(7,642)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	12/29/2022	01/04/2024	2,831		387.10	6,900			3,441		1,136			(3,422)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	12/29/2022	01/04/2024	1,416		381.45	5,500			2,743		1,403			(2,728)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	12/29/2022	01/04/2024	14,156		351.78	85,000			42,393		53,004			(42,154)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	12/29/2022	01/04/2024	13,024		350.02	148,580			74,103		155,296			(73,684)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	JPM-	12/29/2022	12/27/2024	9,172		581.92	221,760			165,415		147,687			(55,745)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	12/29/2022	01/04/2024	737		2,697.49	37,800			18,853		1,931			(18,746)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	12/29/2022	01/04/2024	492		2,743.87	19,800			9,875		354			(9,819)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	12/29/2022	01/04/2024	246		2,721.90	11,100			5,536		364			(5,505)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	12/29/2022	01/04/2024	328		2,389.90	13,440			6,703		17,877			(6,665)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	12/29/2022	01/04/2024	2,417		2,436.28	146,910			73,270		191,790			(72,856)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	12/29/2022	01/04/2024	287		2,489.99	14,420			7,192		18,546			(7,151)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	12/29/2022	01/04/2024	287		2,558.34	19,180			9,566		24,317			(9,512)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	12/29/2022	01/04/2024	18,714		359.38	91,080			45,426		108,465			(45,169)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	12/29/2022	01/04/2024	5,954		351.62	48,090			23,985		61,548			(23,849)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	12/29/2022	01/04/2024	47,919		352.32	371,800			185,433		472,503			(184,385)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	12/29/2022	12/27/2024	16,446		352.32	172,840			128,925		213,769			(43,448)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	12/29/2022	01/04/2024	1,418		351.26	11,700			5,835		14,998			(5,802)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/30/2022	01/04/2024	101,391		255.95	556,850			278,454		450,330			(278,396)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/30/2022	12/30/2024	61,070		256.21	455,520			340,713		382,852			(114,807)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/30/2022	01/04/2024	26,620		262.08	84,320			42,164		48,736			(42,156)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/30/2022	12/30/2027	600,000		255.44	130,800			117,635		132,240			(13,165)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	12/30/2022	12/28/2029	1,600,000		255.44	445,120			413,117		442,080			(32,003)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/05/2023	01/05/2028	300,000		905.75		55,530		50,120		62,100			(5,410)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/05/2023	01/04/2030	200,000		905.75		54,160		50,392		57,940			(3,768)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	01/05/2023	01/10/2024	167		35,597.41		92,950		47,971		1,147			(44,979)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	01/05/2023	01/10/2024	67		36,486.52		22,440		11,581		90			(10,859)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	01/05/2023	01/10/2024	36		36,288.94		13,776		7,110		66			(6,666)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	01/05/2023	01/10/2024	15		33,588.68		6,030		3,112		7,677			(2,918)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	01/05/2023	01/10/2024	3,400		10,741.22		40,120		20,706		140,453			(19,414)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	01/05/2023	01/10/2024	800		10,741.22		8,400		4,335		29,024			(4,065)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	01/05/2023	01/10/2024	684		1,832.08		51,600		26,630		34,916			(24,970)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	01/05/2023	01/10/2024	456		1,961.82		14,720		7,597		1,415			(7,123)				
BESGUVCX - 3YR	INDEX LIAB	EX 5	Equity/Index	JPM-	01/05/2023	01/05/2026	331		904.84		9,930		8,317		13,824			(1,613)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	01/05/2023	01/10/2024	7,397		904.84		142,710		73,652		230,192			(69,058)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	01/05/2023	01/03/2025	4,085		904.84		103,970		78,537		152,579			(25,433)				

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)
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	01/05/2023	01/10/2024	2,098		920.24		27,550		14,218		43,785							
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	01/05/2023	01/10/2024	16,423		352.80		127,020		65,554		150,507			(61,466)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	01/05/2023	01/10/2024	2,832		359.87		13,700		7,070		14,557			(6,630)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	01/05/2023	01/10/2024	3,398		354.21		24,120		12,448		28,021			(11,672)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	UBS-	01/05/2023	01/03/2025	4,531		351.74		50,080		37,829		57,726			(12,251)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	01/05/2023	01/10/2024	1,416		352.10		11,450		5,909		13,652			(5,541)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	01/05/2023	01/10/2024	26,142		376.21		138,000		71,221		58,453			(66,779)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	01/05/2023	01/10/2024	34,098		367.06		326,400		168,453		200,774			(157,947)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	01/05/2023	01/10/2024	1,421		377.26		6,950		3,587		2,787			(3,363)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	01/05/2023	01/10/2024	946		2,597.92		71,530		36,916		28,952			(34,614)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	01/05/2023	01/10/2024	370		2,743.74		12,600		6,503		431			(6,097)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	01/05/2023	01/10/2024	206		2,760.75		6,300		3,251		138			(3,049)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	01/06/2023	01/10/2024	900		1.00		30,330		15,694		44,607			(14,636)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	01/06/2023	01/10/2024	700		1.02		23,590		12,207		35,957			(11,383)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BNP-	01/06/2023	01/10/2024	572		3,965.59		71,990		37,251		111,642			(34,739)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	BNP-	01/06/2023	01/10/2024	6,908		170.58		20,316		10,513		23,750			(9,803)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	01/06/2023	01/10/2024	178		33,327.93		75,120		38,871		88,175			(36,249)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	01/06/2023	01/10/2024	39		34,336.85		25,870		13,386		28,751			(12,484)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	01/06/2023	01/10/2024	21		33,966.91		29,442		15,235		31,111			(14,207)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	SG-	01/06/2023	01/10/2024	3,500		11,040.35		41,650		21,552		131,776			(20,098)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	01/06/2023	01/10/2024	389		11,029.30		100,534		52,021		171,755			(48,513)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	01/06/2023	01/10/2024	91		11,283.23		31,430		16,263		57,929			(15,167)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	01/06/2023	01/10/2024	1,562		1,801.76		45,276		23,428		58,093			(21,848)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	01/06/2023	01/10/2024	390		1,869.89		11,361		5,879		14,003			(5,482)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/06/2023	01/10/2024	77,539		256.90		486,000		251,481		309,467			(234,519)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/06/2023	01/06/2025	54,665		257.93		430,050		325,720		301,151			(104,330)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/06/2023	01/10/2024	24,037		262.57		93,000		48,123		41,837			(44,877)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/06/2023	01/06/2028	2,800,000		257.93		527,520		476,414		499,240			(51,106)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/06/2023	01/04/2030	800,000		257.93		221,040		205,743		209,280			(15,297)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	01/06/2023	01/10/2024	16,587		355.35		129,800		67,165		131,291			(62,635)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	01/06/2023	01/10/2024	2,811		362.82		13,400		6,934		11,878			(6,466)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	01/06/2023	01/10/2024	3,374		357.13		23,520		12,170		23,297			(11,350)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	01/06/2023	01/06/2025	4,779		354.64		53,040		40,172		57,598			(12,868)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	01/06/2023	01/10/2024	25,958		379.22		132,480		68,552		39,469			(63,928)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	01/06/2023	01/10/2024	34,140		370.01		317,020		164,042		151,842			(152,978)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	01/06/2023	01/10/2024	2,257		353.71		32,800		16,972		30,073			(15,828)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	BOA-	01/06/2023	01/06/2025	7,796		581.09		197,620		149,677		163,460			(47,943)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	01/06/2023	01/10/2024	1,325		2,507.37		82,599		42,741		101,788			(39,858)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	01/06/2023	01/10/2024	281		2,554.68		18,886		9,773		22,628			(9,113)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	01/06/2023	01/10/2024	8,182		354.06		61,770		31,963		37,350			(29,807)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/11/2023	01/11/2030	100,000		915.75		27,300		25,465		27,800			(1,835)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/11/2023	01/17/2024	7,098		914.83		133,250		71,076		174,556			(62,174)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/11/2023	01/10/2025	764		943.22		11,340		8,662		8,263			(2,678)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/11/2023	01/17/2024	2,402		930.40		29,480		15,725		37,395			(13,755)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	01/11/2023	01/17/2024	203		36,487.01		115,230		61,464		347			(53,766)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	01/11/2023	01/17/2024	44		37,132.49		17,295		9,225		33			(8,070)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	01/11/2023	01/17/2024	15		37,302.36		5,195		2,771		9			(2,424)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	01/11/2023	01/17/2024	21		33,939.03		10,528		5,616		7,935			(4,912)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	SG-	01/11/2023	01/17/2024	5,200		11,402.52		61,880		33,007		126,800			(28,873)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	SG-	01/11/2023	01/17/2024	900		11,402.52		10,710		5,713		21,915			(4,997)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	01/11/2023	01/17/2024	488		1,939.94		33,750		18,002		3,095			(15,748)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	01/11/2023	01/17/2024	380		2,070.86		10,500		5,601		110			(4,899)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	01/11/2023	01/17/2024	434		2,056.11		13,440		7,169		170			(6,271)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	01/11/2023	01/17/2024	271		1,814.54		7,500		4,001		8,695			(3,499)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	01/11/2023	01/17/2024	22,984		355.34		192,700		102,787		183,865			(89,913)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	01/11/2023	01/17/2024	5,606		361.76		31,200		16,642		26,577			(14,558)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	01/11/2023	01/17/2024	3,083		357.48		22,660		12,087		20,950			(10,573)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	01/11/2023	01/10/2025	2,523		362.83		20,700		15,811		20,696			(4,889)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	01/11/2023	01/17/2024	1,962		356.77		15,120		8,065		14,093			(7,055)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	MS-	01/11/2023	01/17/2024	24,811		379.86		124,960		66,654		42,434			(58,306)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	MS-	01/11/2023	01/17/2024	38,344		369.22		365,840		195,141		201,251			(170,699)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	01/11/2023	01/17/2024	1,139		2,718.44		83,230		44,395		3,417			(38,835)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	01/11/2023	01/17/2024	354		2,764.26		20,340		10,849		439			(9,491)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	01/11/2023	01/17/2024	275		2,843.16		10,220		5,451		95			(4,769)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	01/11/2023	01/17/2024	196		2,502.08		9,800		5,227		10,722			(4,573)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	01/11/2023	01/17/2024	196		2,486.81		10,850		5,787		12,275			(5,063)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/12/2023	01/18/2024	90,149		258.53		570,960		306,075		294,509			(264,885)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/12/2023	01/10/2025	58,173		257.49		517,930		396,134		331,512			(121,796)				

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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 - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/12/2023	01/18/2024	31,206		265.53		108,540		58,185		33,705			(50,355)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/12/2023	01/12/2028	1,300,000		259.56		246,870		223,750		222,300			(23,120)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/12/2023	01/11/2030	400,000		259.56		111,640		104,174		101,600			(7,466)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	01/12/2023	01/18/2024	4,700		0.98		154,160		82,641		206,436			(71,519)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BNP-	01/12/2023	01/18/2024	1,042		4,052.39		146,630		78,604		212,917			(68,026)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BNP-	01/12/2023	01/18/2024	121		4,114.29		10,950		5,870		15,893			(5,080)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	01/12/2023	01/18/2024	290		34,087.40		230,868		123,762		247,307			(107,106)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	01/12/2023	01/18/2024	2,219		2,534.98		146,376		78,468		160,907			(67,908)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	01/12/2023	01/18/2024	467		2,612.03		31,812		17,054		32,518			(14,759)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	01/12/2023	01/18/2024	234		2,637.71		11,874		6,365		11,986			(5,509)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	WF-	01/12/2023	01/18/2024	5,100		11,459.61		65,280		34,995		127,877			(30,285)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	01/12/2023	01/18/2024	672		11,310.63		191,884		102,863		311,186			(89,021)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	01/12/2023	01/18/2024	105		11,539.82		36,240		19,427		62,200			(16,813)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	01/12/2023	01/18/2024	61		11,276.25		19,838		10,635		32,143			(9,203)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	01/12/2023	01/18/2024	2,132		1,849.79		117,840		63,171		125,181			(54,669)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	01/12/2023	01/18/2024	480		1,891.07		14,967		8,023		15,590			(6,944)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	BNP-	01/12/2023	01/18/2024	7,360		171.34		20,397		10,934		21,678			(9,463)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	01/12/2023	01/18/2024	22,904		356.22		196,800		105,499		171,925			(91,301)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	01/12/2023	01/18/2024	5,866		362.67		33,390		17,899		25,730			(15,491)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	01/12/2023	01/18/2024	3,072		358.37		23,100		12,383		19,498			(10,717)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	01/12/2023	01/18/2024	25,133		379.25		125,490		67,272		51,554			(58,218)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	01/12/2023	01/18/2024	38,406		368.27		375,360		201,220		235,326			(174,140)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	01/12/2023	01/18/2024	8,190		351.27		65,250		34,979		47,594			(30,271)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	BOA-	01/12/2023	01/18/2024	1,694		351.27		15,960		8,556		16,558			(7,404)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	BOA-	01/12/2023	01/10/2025	4,953		573.20		136,500		104,401		106,873			(32,099)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	01/12/2023	01/18/2024	64		34,907.95		56,364		30,215		52,918			(26,149)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	01/12/2023	01/18/2024	267		1,943.60		11,720		6,283		10,761			(5,437)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	01/19/2023	01/24/2024	3,611		928.44		48,510		26,851		60,712			(21,659)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	01/19/2023	01/24/2024	6,675		910.16		139,690		77,321		184,969			(62,369)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	01/19/2023	01/17/2025	2,626		911.99		68,880		53,334		87,783			(15,546)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	01/19/2023	01/24/2024	182		35,456.81		90,480		50,083		3,056			(40,397)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	01/19/2023	01/24/2024	51		35,886.39		19,601		10,850		332			(8,751)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	01/19/2023	01/24/2024	27		33,143.69		14,076		7,791		19,706			(6,285)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	01/19/2023	01/24/2024	18		33,077.60		12,864		7,121		17,286			(5,744)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	01/19/2023	01/24/2024	15		32,614.98		12,055		6,673		17,105			(5,382)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	01/19/2023	01/24/2024	993		2,713.20		54,750		30,305		4,770			(24,445)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	01/19/2023	01/24/2024	278		2,828.98		7,070		3,913		37			(3,157)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	01/19/2023	01/24/2024	4,800		11,295.67		64,320		35,603		263,920			(28,717)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	01/19/2023	01/24/2024	500		11,295.67		7,500		4,151		30,123			(3,349)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	01/19/2023	01/24/2024	500		11,295.67		4,650		2,574		19,346			(2,076)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	WF-	01/19/2023	01/24/2024	381		1,983.25		17,290		9,570		965			(7,720)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	WF-	01/19/2023	01/24/2024	272		2,082.41		5,500		3,044		28			(2,456)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	WF-	01/19/2023	01/24/2024	272		1,786.76		9,550		5,286		11,377			(4,264)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	01/19/2023	01/24/2024	3,908		363.93		20,580		11,391		15,622			(9,189)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	01/19/2023	01/24/2024	3,629		359.99		24,830		13,744		20,503			(11,086)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	01/19/2023	01/24/2024	24,009		357.84		188,340		104,250		161,311			(84,090)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	01/19/2023	01/17/2025	9,213		358.20		99,000		76,656		95,188			(22,344)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	01/19/2023	01/24/2024	1,396		358.20		10,700		5,923		9,118			(4,777)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	01/19/2023	01/24/2024	29,075		375.72		137,700		76,220		81,680			(61,480)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	01/19/2023	01/24/2024	34,776		366.25		313,540		173,551		242,724			(139,989)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	01/19/2023	01/17/2025	1,425		339.94		57,800		44,755		63,399			(13,045)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	01/19/2023	01/24/2024	3,136		368.36		24,860		13,761		18,307			(11,099)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/20/2023	01/24/2024	76,036		257.01		518,110		287,542		307,194			(230,568)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/20/2023	01/24/2024	23,158		264.00		88,200		48,949		33,825			(39,251)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/20/2023	01/17/2025	69,089		257.53		597,860		463,547		394,711			(134,313)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/20/2023	01/20/2028	1,400,000		259.08		266,280		242,489		242,060			(23,791)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/20/2023	01/18/2030	500,000		259.08		139,800		130,878		128,000			(8,922)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	CITI-	01/20/2023	01/24/2024	1,400		0.96		40,740		22,610		51,824			(18,130)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	CITI-	01/20/2023	01/24/2024	500		1.00		13,100		7,270		17,043			(5,830)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BNP-	01/20/2023	01/24/2024	510		4,111.66		52,920		29,370		76,945			(23,550)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	01/20/2023	01/24/2024	177		33,976.24		171,218		95,023		198,209			(76,195)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	01/20/2023	01/24/2024	39		35,077.63		18,785		10,425		20,300			(8,360)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	01/20/2023	01/24/2024	24		35,277.89		17,400		9,657		17,154			(7,743)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	01/20/2023	01/24/2024	1,212		2,545.66		77,531		43,028		84,174			(34,503)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	01/20/2023	01/24/2024	274		2,740.11		8,827		4,899		7,905			(3,928)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	WF-	01/20/2023	01/24/2024	4,700		11,619.03		62,040		34,431		217,944			(27,609)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	WF-	01/20/2023	01/24/2024	500		11,619.03		7,250		4,024		26,755			(3,226)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	01/20/2023	01/24/2024	310		11,630.64		71,208		39,519		114,415			(31,689)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	01/20/2023	01/24/2024	52		12,037.31		14,514		8,055		25,643			(6,459)				

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)
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	01/20/2023	01/24/2024	1,071		1,837.45		34,240		19,003		37,313			(15,237)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	01/20/2023	01/24/2024	268		1,964.43		9,830		5,455		8,803			(4,375)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	01/20/2023	01/24/2024	9,482		177.49		29,750		16,511		25,113			(13,239)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	01/20/2023	01/24/2024	24,265		358.18		190,530		105,741		158,735			(84,789)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	01/20/2023	01/24/2024	3,626		364.27		19,110		10,606		14,034			(8,504)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	01/20/2023	01/24/2024	3,626		360.33		24,830		13,780		19,907			(11,050)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	01/20/2023	01/17/2025	9,204		358.54		99,000		76,759		93,603			(22,241)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	01/20/2023	01/24/2024	1,395		358.54		10,700		5,938		8,867			(4,762)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	01/20/2023	01/24/2024	29,285		377.39		138,020		76,599		80,035			(61,421)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	01/20/2023	01/24/2024	34,687		367.89		297,680		165,207		229,959			(132,473)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	01/20/2023	01/24/2024	9,951		352.42		50,050		27,777		36,322			(22,273)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	BOA-	01/20/2023	01/24/2024	4,549		352.77		29,920		16,605		32,558			(13,315)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	GS-	01/20/2023	01/17/2025	7,708		576.53		173,668		134,652		200,378			(39,016)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/25/2023	01/25/2028	100,000		918.52		18,660		17,043		19,160			(1,617)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/25/2023	01/25/2030	100,000		918.52		27,390		25,696		27,400			(1,694)				
BESGUVCX - 3YR	INDEX LIAB	EX 5	Equity/Index	MS-	01/25/2023	01/23/2026	218		912.09		7,060		6,038		6,804			(1,022)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	MS-	01/25/2023	01/30/2024	6,750		919.43		120,280		68,507		131,815			(51,773)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	01/25/2023	01/24/2025	3,048		917.60		76,160		59,611		79,112			(16,549)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	MS-	01/25/2023	01/30/2024	3,593		935.97		41,580		23,682		40,068			(17,898)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	01/25/2023	01/30/2024	219		35,937.18		121,360		69,122		2,042			(52,238)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	01/25/2023	01/30/2024	47		36,645.81		16,960		9,660		131			(7,300)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	01/25/2023	01/30/2024	33		37,894.33		5,170		2,945		16			(2,225)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	01/25/2023	01/30/2024	18		33,642.60		9,600		5,468		9,437			(4,132)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	01/25/2023	01/30/2024	15		34,249.99		10,650		6,066		4,743			(4,584)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	01/25/2023	01/30/2024	1,082		2,789.43		51,520		29,344		864			(22,176)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	01/25/2023	01/30/2024	271		2,944.68		4,200		2,392		2			(1,808)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	01/25/2023	01/30/2024	309		2,895.52		7,040		4,010		12			(3,030)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	01/25/2023	01/30/2024	309		2,559.13		15,440		8,794		12,790			(6,646)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	01/25/2023	01/30/2024	4,800		11,814.69		64,800		36,908		227,128			(27,892)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	01/25/2023	01/30/2024	600		11,814.69		8,100		4,613		28,391			(3,487)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	01/25/2023	01/30/2024	600		11,814.69		5,520		3,144		19,946			(2,376)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	01/25/2023	01/30/2024	635		2,030.20		27,960		15,925		669			(12,035)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	01/25/2023	01/30/2024	370		2,156.85		5,180		2,950		38			(2,230)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	01/25/2023	01/30/2024	265		1,878.97		7,700		4,386		4,822			(3,314)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	01/25/2023	01/24/2025	5,565		359.03		60,600		47,432		55,543			(13,168)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	01/25/2023	01/30/2024	6,121		365.49		31,240		17,793		21,522			(13,447)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	01/25/2023	01/30/2024	2,226		364.06		12,560		7,154		8,949			(5,406)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	01/25/2023	01/30/2024	22,816		358.67		182,860		104,150		145,286			(78,710)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	01/25/2023	01/30/2024	34,326		376.47		174,240		99,241		94,885			(74,999)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	01/25/2023	01/30/2024	43,121		368.36		378,480		215,568		262,880			(162,912)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	01/25/2023	01/30/2024	4,255		378.23		18,900		10,765		9,646			(8,135)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/26/2023	01/26/2024	89,350		259.65		519,680		294,309		259,311			(225,371)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/26/2023	01/24/2025	59,695		259.39		482,050		377,812		295,556			(104,238)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/26/2023	01/26/2024	20,797		265.36		73,980		41,897		24,979			(32,083)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	01/26/2023	01/25/2030	500,000		259.65		139,500		130,922		126,700			(8,578)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	ML-	01/26/2023	01/31/2024	3,700		0.99		113,590		65,000		141,777			(48,590)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	WF-	01/26/2023	01/31/2024	815		4,199.02		109,480		62,648		157,928			(46,832)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	WF-	01/26/2023	01/31/2024	144		4,228.24		13,320		7,622		17,983			(5,698)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	WF-	01/26/2023	01/31/2024	120		4,061.28		14,150		8,097		18,149			(6,053)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	01/26/2023	01/31/2024	250		33,881.51		173,740		99,420		192,648			(74,320)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	01/26/2023	01/31/2024	62		34,933.94		46,158		26,413		45,584			(19,745)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	01/26/2023	01/31/2024	1,954		2,628.20		130,152		74,478		122,173			(55,674)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	01/26/2023	01/31/2024	307		2,703.89		16,824		9,627		14,418			(7,197)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	01/26/2023	01/31/2024	345		2,711.72		18,693		10,697		15,831			(7,996)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	WF-	01/26/2023	01/31/2024	4,900		12,051.48		67,620		38,695		164,920			(28,925)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	WF-	01/26/2023	01/31/2024	500		12,051.48		6,900		3,948		16,953			(2,952)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	01/26/2023	01/31/2024	589		11,894.81		199,794		114,329		304,025			(85,465)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	01/26/2023	01/31/2024	100		12,376.86		23,688		13,555		38,765			(10,133)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	01/26/2023	01/31/2024	368		1,967.76		14,798		8,468		12,296			(6,330)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	01/26/2023	01/31/2024	420		1,973.47		13,368		7,650		11,171			(5,718)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	BOA-	01/26/2023	01/31/2024	10,587		181.08		25,270		14,460		21,155			(10,810)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	01/26/2023	01/24/2025	5,846		358.86		63,840		50,035		62,400			(13,805)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	MS-	01/26/2023	01/26/2024	6,124		365.32		30,580		17,318		24,498			(13,262)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	MS-	01/26/2023	01/26/2024	2,505		363.88		13,860		7,849		11,325			(6,011)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	MS-	01/26/2023	01/26/2024	23,106		358.50		181,770		102,941		159,237			(78,829)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	01/26/2023	01/31/2024	34,313		376.61		175,450		100,399		94,586			(75,051)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	01/26/2023	01/31/2024	42,820		368.15		386,560		221,204		267,954			(165,356)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	01/26/2023	01/31/2024	6,239		351.93		44,000		25,178		30,521			(18,822)				

SCHEDULE DB - PART A - SECTION 1

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SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	01/26/2023	01/31/2024	5,388		352.28		61,560		35,227		64,286			(26,333)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	JPM-	01/26/2023	01/24/2025	6,912		570.34		181,080		141,924		153,204			(39,156)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	01/26/2023	01/31/2024	66		12,292.50		19,712		11,280		32,181			(8,432)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	01/26/2023	01/31/2024	1,997		1,904.96		111,302		63,691		101,896			(47,611)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	02/01/2023	02/06/2024	255		1,958.85		8,100		4,767		1,111			(3,333)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	02/01/2023	02/06/2024	357		2,241.21		4,872		2,867		55			(2,005)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	02/01/2023	02/06/2024	306		2,235.32		4,404		2,592		49			(1,812)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	02/01/2023	02/06/2024	612		2,084.34		31,236		18,384		455			(12,852)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	02/01/2023	02/06/2024	800		12,363.10		11,120		6,545		18,235			(4,575)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	02/01/2023	02/06/2024	5,700		12,363.10		79,230		46,632		129,927			(32,598)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	02/01/2023	02/06/2024	223		2,698.13		12,060		7,098		1,561			(4,962)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	02/01/2023	02/06/2024	185		3,037.76		3,200		1,883					(1,317)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	02/01/2023	02/06/2024	408		3,024.28		7,700		4,532					(3,168)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	WF-	02/01/2023	02/06/2024	890		2,862.55		51,360		30,229		175			(21,131)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	02/01/2023	02/06/2024	26		34,127.05		15,516		9,132		9,995			(6,384)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	02/01/2023	02/06/2024	15		37,877.27		2,445		1,439		10			(1,006)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	02/01/2023	02/06/2024	56		37,297.69		14,478		8,521		74			(5,957)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	02/01/2023	02/06/2024	241		37,093.14		72,570		42,712		402			(29,858)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	GS-	02/01/2023	01/31/2025	1,405		923.37		38,061		30,156		39,180			(7,905)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	GS-	02/01/2023	02/06/2024	3,783		940.03		48,696		28,660		45,070			(20,035)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	02/01/2023	01/31/2025	7,772		359.88		84,840		67,219		74,890			(17,621)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	02/01/2023	02/06/2024	4,997		367.45		23,760		13,984		14,986			(9,776)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	02/01/2023	02/06/2024	2,776		359.52		22,300		13,125		16,818			(9,175)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	02/01/2023	02/06/2024	21,096		360.25		161,880		95,277		120,638			(66,603)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	02/01/2023	02/06/2024	1,666		361.69		11,700		6,886		8,454			(4,814)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/01/2023	02/01/2028	200,000		925.23		37,320		34,229		36,700			(3,091)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/01/2023	02/01/2030	600,000		925.23		164,520		154,793		159,480			(9,727)				
BESGUVCX - 3YR	INDEX LIAB	EX 5	Equity/Index	GS-	02/01/2023	01/30/2026	540		924.30		16,995		14,642		17,587			(2,352)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	GS-	02/01/2023	02/06/2024	5,404		923.37		105,850		62,300		106,508			(43,551)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	02/01/2023	01/31/2025	3,393		355.82		104,280		82,621		105,828			(21,659)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	02/01/2023	02/06/2024	46,084		378.10		229,830		135,270		115,095			(94,560)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	02/01/2023	02/06/2024	36,754		368.55		347,100		204,291		231,729			(142,809)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	02/01/2023	02/06/2024	1,979		380.58		8,190		4,820		3,717			(3,370)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	02/02/2023	02/07/2024	550		2,077.26		26,664		15,772		12,643			(10,892)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	02/02/2023	02/07/2024	1,899		1,989.21		94,620		55,970		62,539			(38,650)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	TB-	02/02/2023	02/07/2024	133		13,174.43		38,760		22,927		59,861			(15,833)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	TB-	02/02/2023	02/07/2024	539		12,572.68		162,840		96,324		230,571			(66,516)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	WF-	02/02/2023	02/07/2024	700		12,803.14		9,590		5,673		5,900			(3,917)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	WF-	02/02/2023	02/07/2024	5,700		12,803.14		78,090		46,192		49,571			(31,898)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	02/02/2023	02/07/2024	183		2,707.52		15,855		9,379		11,062			(6,476)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	02/02/2023	02/07/2024	550		2,830.22		31,995		18,926		17,041			(13,069)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	02/02/2023	02/07/2024	1,980		2,707.52		131,112		77,556		94,670			(53,556)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	02/02/2023	02/07/2024	26		35,960.96		18,648		11,031		14,801			(7,617)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	02/02/2023	02/07/2024	56		35,313.93		48,754		28,839		43,663			(19,915)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	02/02/2023	02/07/2024	229		34,053.94		173,004		102,336		186,026			(70,668)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	WF-	02/02/2023	02/07/2024	12,929		176.47		37,950		22,448		35,704			(15,502)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/02/2023	02/07/2024	69,661		260.21		444,080		262,684		190,467			(181,396)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/02/2023	01/31/2025	52,820		260.74		436,080		346,034		235,207			(90,046)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/02/2023	02/07/2024	25,262		264.92		109,560		64,807		33,828			(44,753)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/02/2023	02/01/2030	1,100,000		261.26		308,440		290,329		271,040			(18,111)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	02/02/2023	02/07/2024	3,100		0.97		132,060		78,117		150,008			(53,943)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	WF-	02/02/2023	02/07/2024	967		4,232.63		119,310		70,575		158,805			(48,735)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	WF-	02/02/2023	02/07/2024	118		4,321.70		11,300		6,684		14,323			(4,616)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	02/02/2023	02/07/2024	21,080		360.16		166,227		98,327		123,295			(67,900)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	02/02/2023	02/07/2024	4,993		367.38		24,521		14,505		15,812			(10,016)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	02/02/2023	02/07/2024	2,496		359.80		20,120		11,901		15,014			(8,218)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	GS-	02/02/2023	01/31/2025	8,044		360.16		87,162		69,164		78,779			(17,998)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	02/02/2023	02/07/2024	1,664		361.61		12,004		7,101		8,684			(4,903)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	02/02/2023	02/07/2024	46,123		377.78		228,200		134,986		120,788			(93,214)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	02/02/2023	02/07/2024	37,068		368.24		348,460		206,122		241,497			(142,338)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	02/02/2023	02/07/2024	6,508		355.16		46,000		27,210		33,692			(18,790)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	02/02/2023	02/07/2024	5,942		352.69		78,750		46,583		79,880			(32,167)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	BNP-	02/02/2023	01/31/2025	8,231		574.11		204,680		162,416		185,021			(42,264)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	02/08/2023	02/13/2024	262		36,325.44		108,580		66,156		1,836			(42,424)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	02/08/2023	02/13/2024	74		37,343.91		14,250		8,682		100			(5,568)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	02/08/2023	02/13/2024	18		38,158.68		1,800		1,097		7			(703)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	02/08/2023	02/13/2024	27		33,745.31		11,070		6,745		11,071			(4,325)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	02/08/2023	02/13/2024	21		34,016.90		11,410		6,952		8,870			(4,458)				

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)
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	02/08/2023	02/13/2024	600		12,495.38		7,620		4,643		15,859			(2,977)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	02/08/2023	02/13/2024	3,000		12,495.38		43,200		26,321		90,756			(16,879)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	02/08/2023	02/13/2024	500		12,495.38		4,100		2,498		8,071			(1,602)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	02/08/2023	02/13/2024	515		2,142.68		15,700		9,566		115			(6,134)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	02/08/2023	02/13/2024	463		2,222.33		6,840		4,168		30			(2,673)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	02/08/2023	02/13/2024	257		2,088.29		12,100		7,372		141			(4,728)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	02/08/2023	02/13/2024	257		1,930.94		8,300		5,057		2,339			(3,243)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	02/08/2023	02/13/2024	3,043		932.24		42,560		25,931		47,540			(16,629)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	02/08/2023	02/13/2024	4,672		918.43		91,590		55,804		107,377			(35,786)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	02/08/2023	02/07/2025	3,695		919.35		93,840		75,331		110,177			(18,509)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/08/2023	02/08/2030	100,000		920.28		27,100		25,578		27,130			(1,522)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	02/08/2023	02/13/2024	19,901		355.68		159,281		97,048		163,342			(62,234)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	02/08/2023	02/13/2024	2,242		361.75		11,910		7,256		11,757			(4,653)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	02/08/2023	02/13/2024	5,606		363.53		26,114		15,911		25,418			(10,203)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	02/08/2023	02/13/2024	1,682		355.68		13,460		8,201		13,804			(5,259)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	GS-	02/08/2023	02/07/2025	10,091		357.11		103,626		83,187		113,872			(20,439)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	02/08/2023	02/13/2024	36,913		376.48		197,600		120,394		118,048			(77,206)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	02/08/2023	02/13/2024	51,394		370.84		403,630		245,925		280,345			(157,705)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	02/08/2023	02/13/2024	3,975		383.87		11,900		7,250		5,483			(4,650)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	02/08/2023	02/13/2024	1,388		2,865.32		69,190		42,156		222			(27,034)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	02/08/2023	02/13/2024	413		3,014.59		6,490		3,954					(2,536)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	02/08/2023	02/13/2024	188		2,966.61		4,400		2,681					(1,719)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	02/08/2023	02/07/2025	3,123		352.18		105,160		84,418		107,830			(20,742)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/09/2023	02/14/2024	92,747		257.43		547,310		335,087		369,671			(212,223)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/09/2023	02/14/2024	26,776		264.39		85,560		52,384		40,317			(33,176)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/09/2023	02/07/2025	60,150		256.91		492,900		396,284		364,784			(96,616)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/09/2023	02/09/2028	900,000		257.69		169,830		156,573		160,650			(13,257)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/09/2023	02/08/2030	100,000		257.69		27,690		26,147		26,150			(1,543)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	02/09/2023	02/14/2024	3,400		1.00		97,240		59,535		119,983			(37,705)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	02/09/2023	02/14/2024	900		1.00		32,760		20,057		40,993			(12,703)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	ML-	02/09/2023	02/14/2024	753		4,186.38		85,440		52,310		108,522			(33,130)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	TB-	02/09/2023	02/14/2024	261		34,070.57		224,400		137,388		214,909			(87,013)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	TB-	02/09/2023	02/14/2024	62		35,283.77		38,850		23,786		29,952			(15,064)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	02/09/2023	02/14/2024	2,089		2,632.64		152,790		93,545		139,046			(59,245)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	02/09/2023	02/14/2024	342		2,722.14		15,660		9,588		12,953			(6,072)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	02/09/2023	02/14/2024	600		12,381.17		7,800		4,776		12,689			(3,025)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	02/09/2023	02/14/2024	3,100		12,381.17		45,570		27,900		74,926			(17,670)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	02/09/2023	02/14/2024	363		12,331.64		113,805		69,676		171,705			(44,129)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	02/09/2023	02/14/2024	48		12,084.02		17,280		10,580		25,267			(6,700)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	02/09/2023	02/14/2024	57		12,888.79		19,838		12,146		33,148			(7,692)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	02/09/2023	02/14/2024	2,088		1,930.66		99,760		61,077		86,998			(38,683)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	02/09/2023	02/14/2024	365		1,932.57		11,109		6,801		9,925			(4,308)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	02/09/2023	02/14/2024	418		2,005.35		21,648		13,254		15,686			(8,394)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	BOA-	02/09/2023	02/14/2024	16,182		172.51		58,240		35,657		65,426			(22,583)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	UBS-	02/09/2023	02/07/2025	9,838		356.12		100,450		80,760		103,814			(19,690)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	02/09/2023	02/14/2024	5,622		362.52		27,000		16,531		24,696			(10,469)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	02/09/2023	02/14/2024	1,968		360.75		10,710		6,557		10,124			(4,153)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	02/09/2023	02/14/2024	19,957		354.70		161,170		98,675		166,002			(62,495)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	02/09/2023	02/14/2024	1,686		354.70		13,620		8,339		14,028			(5,281)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	MS-	02/09/2023	02/14/2024	36,746		375.63		196,080		120,049		138,367			(76,031)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	MS-	02/09/2023	02/14/2024	51,558		370.01		387,340		237,146		316,469			(150,194)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	MS-	02/09/2023	02/14/2024	5,412		350.35		58,900		36,061		58,690			(22,839)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	MS-	02/09/2023	02/07/2025	6,969		574.42		137,160		110,275		158,588			(26,885)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	MS-	02/09/2023	02/14/2024	7,121		348.60		50,750		31,071		39,943			(19,679)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	02/09/2023	02/14/2024	190		2,664.23		15,950		9,765		13,723			(6,185)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/15/2023	02/15/2028	200,000		919.17		36,760		34,022		38,000			(2,738)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/15/2023	02/15/2030	400,000		919.17		107,440		101,728		108,880			(5,712)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	MS-	02/15/2023	02/21/2024	5,984		918.25		112,200		70,799		125,313			(41,401)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	02/15/2023	02/14/2025	5,005		920.08		120,520		98,009		125,937			(22,511)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	MS-	02/15/2023	02/21/2024	3,373		935.71		40,920		25,821		40,692			(15,099)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	02/15/2023	02/21/2024	176		36,039.22		103,800		65,499		2,928			(38,301)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	02/15/2023	02/21/2024	35		36,926.55		11,400		7,194		151			(4,207)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	02/15/2023	02/21/2024	18		38,121.03		2,460		1,552		20			(908)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	02/15/2023	02/21/2024	18		34,025.66		13,620		8,594		9,077			(5,026)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	02/15/2023	02/21/2024	15		34,025.66		9,150		5,774		6,789			(3,376)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	02/15/2023	02/21/2024	1,004		2,876.72		53,730		33,904		180			(19,826)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	02/15/2023	02/21/2024	186		2,852.53		11,650		7,351		72			(4,299)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	02/15/2023	02/21/2024	186		2,989.64		4,450		2,808					(1,642)				

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 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	02/15/2023	02/21/2024	223		2,669.71		10,620		6,701		3,170			(3,919)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	02/15/2023	02/21/2024	260		2,637.44		12,600		7,951		5,282			(4,649)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	SG-	02/15/2023	02/21/2024	6,600		12,687.89		88,440		55,806		99,871			(32,634)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	SG-	02/15/2023	02/21/2024	800		12,687.89		10,720		6,764		12,116			(3,956)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	MS-	02/15/2023	02/21/2024	561		2,088.43		29,150		18,394		386			(10,756)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	MS-	02/15/2023	02/21/2024	306		2,137.45		10,860		6,853		119			(4,007)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	GS-	02/15/2023	02/14/2025	10,153		354.59		105,919		86,136		128,146			(19,784)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	02/15/2023	02/21/2024	7,614		362.03		33,801		21,329		39,810			(12,472)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	02/15/2023	02/21/2024	3,384		356.71		22,004		13,885		26,210			(8,119)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	02/15/2023	02/21/2024	23,125		354.59		173,053		109,198		206,601			(63,855)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	02/15/2023	02/21/2024	1,410		354.59		10,552		6,658		12,598			(3,894)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	02/15/2023	02/21/2024	32,879		377.50		174,000		109,796		99,524			(64,204)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	02/15/2023	02/21/2024	29,478		370.09		256,880		162,094		179,572			(94,786)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	02/15/2023	02/21/2024	3,118		375.03		19,690		12,425		13,117			(7,265)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/16/2023	02/22/2024	62,707		258.28		317,170		201,073		227,972			(116,097)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/16/2023	02/14/2025	66,213		258.03		479,400		390,452		370,831			(88,948)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/16/2023	02/22/2024	26,485		263.16		86,360		54,749		49,479			(31,611)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/16/2023	02/16/2028	1,500,000		256.74		280,800		260,052		273,450			(20,748)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/16/2023	02/15/2030	1,100,000		256.74		301,400		285,497		291,830			(15,903)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BNP-	02/16/2023	02/22/2024	3,500		1.01		92,050		58,356		106,479			(33,694)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	ML-	02/16/2023	02/22/2024	745		4,305.83		93,440		59,237		114,461			(34,203)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	ML-	02/16/2023	02/22/2024	140		4,353.10		8,460		5,363		10,311			(3,097)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	BNP-	02/16/2023	02/22/2024	14,056		171.60		34,512		21,879		42,177			(12,633)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	TB-	02/16/2023	02/22/2024	267		34,134.90		237,600		150,629		224,112			(86,971)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	TB-	02/16/2023	02/22/2024	50		34,505.57		37,570		23,818		33,531			(13,752)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	TB-	02/16/2023	02/22/2024	18		34,572.96		16,440		10,422		13,954			(6,018)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	02/16/2023	02/22/2024	1,760		2,728.95		118,205		74,937		89,264			(43,268)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	02/16/2023	02/22/2024	375		2,734.29		21,370		13,548		16,237			(7,822)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	02/16/2023	02/22/2024	6,500		12,442.48		87,100		55,218		239,460			(31,882)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	02/16/2023	02/22/2024	800		12,442.48		10,720		6,796		29,472			(3,924)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	02/16/2023	02/22/2024	402		12,716.21		106,200		67,327		164,370			(38,873)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	02/16/2023	02/22/2024	80		12,877.96		27,540		17,459		44,651			(10,081)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	02/16/2023	02/22/2024	1,751		1,986.88		67,286		42,657		51,460			(24,629)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	02/16/2023	02/22/2024	515		1,971.34		20,290		12,863		16,054			(7,427)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	02/16/2023	02/14/2025	10,167		354.43		102,600		83,564		124,623			(19,036)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	02/16/2023	02/22/2024	7,625		361.51		35,100		22,252		41,837			(12,848)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	02/16/2023	02/22/2024	3,671		356.20		24,180		15,329		29,727			(8,851)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	02/16/2023	02/22/2024	22,876		354.08		172,530		109,377		213,407			(63,153)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	02/16/2023	02/22/2024	1,412		354.08		10,650		6,752		13,173			(3,898)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	02/16/2023	02/22/2024	32,659		376.76		174,800		110,816		108,070			(63,984)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	02/16/2023	02/22/2024	29,535		369.37		260,000		164,830		192,648			(95,170)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	02/16/2023	02/22/2024	6,816		352.82		41,040		26,018		32,863			(15,022)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	WF-	02/16/2023	02/22/2024	6,248		352.82		70,620		44,770		73,305			(25,850)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	MS-	02/16/2023	02/14/2025	9,252		575.32		239,184		194,806		210,296			(44,378)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/23/2023	02/23/2028	100,000		910.82		18,400		17,117		19,910			(1,283)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/23/2023	02/22/2030	400,000		910.82		108,000		102,623		112,480			(5,377)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	02/23/2023	02/28/2024	8,674		911.73		154,840		101,216		238,845			(53,624)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	02/23/2023	02/21/2025	4,501		913.55		104,140		85,909		148,814			(18,231)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	02/23/2023	02/28/2024	7,576		920.83		107,640		70,362		166,611			(37,278)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	02/23/2023	02/28/2024	259		35,275.76		148,780		97,255		25,348			(51,525)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	02/23/2023	02/28/2024	54		36,402.99		14,760		9,648		595			(5,112)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	02/23/2023	02/28/2024	15		37,729.14		1,500		981		23			(519)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	02/23/2023	02/28/2024	21		32,954.98		12,950		8,465		16,876			(4,485)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	02/23/2023	02/28/2024	7,100		12,180.14		90,880		59,407		287,659			(31,473)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	02/23/2023	02/28/2024	1,200		12,180.14		15,360		10,041		48,618			(5,319)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	02/23/2023	02/28/2024	500		12,180.14		4,100		2,680		13,530			(1,420)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	02/23/2023	02/28/2024	472		2,089.36		17,010		11,119		393			(5,891)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	02/23/2023	02/28/2024	472		2,161.86		9,000		5,883		128			(3,117)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	02/23/2023	02/28/2024	472		2,150.42		9,990		6,530		152			(3,460)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	02/23/2023	02/28/2024	314		1,951.97		8,640		5,648		2,331			(2,992)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	02/23/2023	02/28/2024	262		1,951.97		7,600		4,968		2,014			(2,632)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	02/23/2023	02/21/2025	11,077		352.42		110,370		91,048		148,793			(19,322)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	02/23/2023	02/28/2024	6,817		358.75		32,400		21,179		46,618			(11,221)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	02/23/2023	02/28/2024	4,545		353.12		31,680		20,709		45,421			(10,971)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	02/23/2023	02/28/2024	26,699		353.47		181,420		118,591		261,004			(62,829)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	02/23/2023	02/28/2024	1,704		351.36		13,260		8,668		18,964			(4,592)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	02/23/2023	02/28/2024	50,277		377.04		265,500		173,553		174,210			(91,947)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	02/23/2023	02/28/2024	77,262		369.30		682,720		446,283		528,548			(236,437)				

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SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	02/23/2023	02/28/2024	1,420		373.52		9,600		6,275		6,834			(3,325)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	02/23/2023	02/28/2024	1,261		2,867.65		48,510		31,710		482			(16,800)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	02/23/2023	02/28/2024	420		2,953.99		8,690		5,681		8			(3,009)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	02/23/2023	02/28/2024	229		2,933.06		5,520		3,608		10			(1,912)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/24/2023	02/28/2024	116,744		255.16		623,700		408,963		615,079			(214,737)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/24/2023	02/28/2024	33,805		261.01		106,640		69,924		87,659			(36,716)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/24/2023	02/24/2025	70,754		254.91		529,200		437,599		500,741			(91,601)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/24/2023	02/24/2028	2,600,000		254.40		485,160		451,624		498,940			(33,536)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	02/24/2023	02/22/2030	1,500,000		254.40		409,350		389,137		412,350			(20,213)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	CITI-	02/24/2023	02/28/2024	3,100		0.99		105,400		69,111		132,836			(36,289)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	CITI-	02/24/2023	02/28/2024	1,000		1.02		13,800		9,049		17,084			(4,751)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BNP-	02/24/2023	02/28/2024	1,173		4,178.82		148,960		97,674		201,889			(51,286)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BNP-	02/24/2023	02/28/2024	120		4,224.78		9,700		6,360		13,081			(3,340)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BNP-	02/24/2023	02/28/2024	120		4,308.36		11,350		7,442		15,748			(3,908)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	BOA-	02/24/2023	02/28/2024	13,662		168.35		28,520		18,701		37,484			(9,819)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	02/24/2023	02/28/2024	326		33,309.17		240,322		157,580		296,512			(82,742)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	02/24/2023	02/28/2024	67		34,129.59		45,650		29,933		55,845			(15,717)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	02/24/2023	02/28/2024	27		33,670.15		29,691		19,469		36,269			(10,222)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	02/24/2023	02/28/2024	2,499		2,639.69		160,875		105,487		151,053			(55,388)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	02/24/2023	02/28/2024	385		2,660.49		23,610		15,481		21,738			(8,129)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	02/24/2023	02/28/2024	269		2,754.12		17,815		11,681		14,224			(6,134)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	02/24/2023	02/28/2024	7,100		11,969.65		89,460		58,659		285,984			(30,801)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	02/24/2023	02/28/2024	1,200		11,969.65		15,120		9,914		48,335			(5,206)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	TB-	02/24/2023	02/28/2024	543		12,197.07		157,300		103,142		252,768			(54,158)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	TB-	02/24/2023	02/28/2024	142		12,604.04		36,550		23,966		63,211			(12,584)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	TB-	02/24/2023	02/28/2024	58		12,627.98		19,950		13,081		35,216			(6,869)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	02/24/2023	02/28/2024	2,380		1,922.62		115,290		75,596		107,531			(39,694)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	02/24/2023	02/28/2024	582		1,992.57		19,052		12,493		16,125			(6,560)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	02/24/2023	02/28/2024	317		2,013.36		12,726		8,345		10,105			(4,382)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	GS-	02/24/2023	02/24/2025	11,116		351.53		111,665		92,336		159,741			(19,328)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	02/24/2023	02/28/2024	6,556		357.49		30,737		20,155		48,820			(10,583)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	02/24/2023	02/28/2024	4,276		351.88		29,757		19,512		45,724			(10,245)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	02/24/2023	02/28/2024	26,509		352.23		180,243		118,186		277,571			(62,057)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	02/24/2023	02/28/2024	1,425		350.12		11,116		7,288		16,887			(3,827)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BNP-	02/24/2023	02/28/2024	50,341		376.56		270,810		177,572		217,827			(93,238)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BNP-	02/24/2023	02/28/2024	77,361		368.82		696,320		456,581		555,635			(239,739)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BNP-	02/24/2023	02/28/2024	8,817		351.24		70,990		46,549		66,530			(24,441)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	SG-	04/26/2023	02/28/2024	5,688		351.60		50,600		33,179		52,943			(17,421)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	JPM-	02/24/2023	02/24/2025	11,987		576.18		303,180		250,702		251,919			(52,478)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	03/01/2023	03/06/2024	263		1,868.05		8,850		5,948		6,546			(2,902)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	03/01/2023	03/06/2024	369		2,130.04		8,610		5,786		199			(2,824)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	03/01/2023	03/06/2024	632		2,042.71		30,600		20,565		1,424			(10,035)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	03/01/2023	03/06/2024	800		11,938.57		10,480		7,043		24,498			(3,437)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	03/01/2023	03/06/2024	4,400		11,938.57		65,120		43,764		150,808			(21,356)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	03/01/2023	03/06/2024	40		32,531.19		24,440		16,425		34,758			(8,015)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	03/01/2023	03/06/2024	21		32,367.88		11,270		7,574		15,699			(3,696)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	03/01/2023	03/06/2024	18		36,483.27		3,120		2,097		232			(1,023)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	03/01/2023	03/06/2024	67		35,242.12		28,160		18,925		8,537			(9,235)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	03/01/2023	03/06/2024	208		34,686.87		124,440		83,630		63,478			(40,810)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	03/01/2023	02/28/2025	4,422		906.36		102,400		85,401		164,410			(16,999)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	03/01/2023	03/06/2024	2,764		882.85		81,250		54,604		136,479			(26,646)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	03/01/2023	03/06/2024	230		2,578.58		11,400		7,661		8,746			(3,739)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	03/01/2023	03/06/2024	230		2,594.22		11,400		7,661		8,041			(3,739)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	03/01/2023	03/06/2024	499		2,909.70		12,090		8,125		84			(3,965)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	03/01/2023	03/06/2024	882		2,724.58		73,370		49,308		9,670			(24,062)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	UBS-	03/01/2023	03/06/2024	4,867		374.10		27,370		18,394		23,222			(8,976)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	UBS-	03/01/2023	03/06/2024	36,931		365.71		344,430		231,474		343,037			(112,956)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	UBS-	03/01/2023	03/06/2024	34,927		373.05		209,840		141,023		182,927			(68,817)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	UBS-	03/01/2023	02/28/2025	4,008		364.66		93,100		77,645		103,080			(15,455)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	03/01/2023	03/06/2024	7,075		904.56		128,000		86,022		230,230			(41,978)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/01/2023	03/01/2030	400,000		904.56		106,440		101,410		115,040			(5,030)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	UBS-	03/01/2023	02/28/2025	8,544		351.14		86,400		72,057		114,600			(14,343)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	03/01/2023	03/06/2024	4,841		358.16		22,270		14,967		32,071			(7,303)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	03/01/2023	03/06/2024	2,278		352.89		15,120		10,161		21,997			(4,959)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	03/01/2023	03/06/2024	24,492		349.73		198,660		133,510		288,886			(65,150)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	03/01/2023	03/06/2024	2,563		351.49		18,630		12,520		27,111			(6,110)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	GS-	03/02/2023	03/06/2024	420		1,976.86		22,416		15,105		18,483			(7,311)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	GS-	03/02/2023	03/06/2024	2,050		1,929.29		107,913		72,715		95,718			(35,198)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	03/02/2023	03/06/2024	133		12,478.48		41,728		28,118		70,426			(13,610)				

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)
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	03/02/2023	03/06/2024	540		12,261.67		165,945		111,819		262,455			(54,126)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	03/02/2023	03/06/2024	900		12,044.87		11,970		8,066		30,668			(3,904)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	03/02/2023	03/06/2024	4,300		12,044.87		64,070		43,172		163,699			(20,898)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	GS-	03/02/2023	03/06/2024	420		2,692.86		26,400		17,789		23,992			(8,611)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	GS-	03/02/2023	03/06/2024	2,329		2,658.81		147,742		99,553		134,361			(48,189)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	GS-	03/02/2023	03/06/2024	73		33,762.65		65,208		43,939		78,824			(21,269)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	GS-	03/02/2023	03/06/2024	309		33,531.62		233,886		157,599		279,752			(76,287)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	BNP-	03/02/2023	03/06/2024	7,032		171.68		17,052		11,490		18,667			(5,562)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/02/2023	03/06/2024	103,708		254.61		539,150		363,296		583,753			(175,854)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/02/2023	02/28/2025	63,487		254.61		457,240		381,849		460,057			(75,391)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/02/2023	03/06/2024	26,026		261.20		73,920		49,810		67,026			(24,110)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/02/2023	03/02/2028	700,000		253.59		129,920		121,394		136,500			(8,526)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/02/2023	03/01/2030	500,000		253.59		135,550		129,194		138,950			(6,356)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	ML-	03/02/2023	03/06/2024	3,800		1.01		108,300		72,976		132,829			(35,324)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	ML-	03/02/2023	03/06/2024	600		1.01		14,400		9,703		17,627			(4,697)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	ML-	03/02/2023	03/06/2024	896		4,308.43		100,700		67,855		130,574			(32,845)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	03/02/2023	02/28/2025	8,836		350.83		89,900		75,077		126,826			(14,823)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	03/02/2023	03/06/2024	4,846		357.84		22,610		15,235		35,798			(7,375)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	03/02/2023	03/06/2024	2,280		352.58		15,280		10,296		23,736			(4,984)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	03/02/2023	03/06/2024	24,798		349.42		201,840		136,006		310,225			(65,834)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	UBS-	03/02/2023	03/06/2024	35,112		374.13		209,100		140,898		167,009			(68,202)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	UBS-	03/02/2023	03/06/2024	36,825		367.12		336,690		226,872		309,746			(109,818)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	UBS-	03/02/2023	03/06/2024	7,993		349.95		91,840		61,885		89,016			(29,955)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	UBS-	03/02/2023	03/06/2024	5,424		351.01		47,120		31,751		46,953			(15,369)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	MS-	03/02/2023	02/28/2025	6,421		560.19		196,680		164,251		196,947			(32,429)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/08/2023	03/08/2030	100,000		904.45		26,580		25,395		28,730			(1,185)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/08/2023	03/13/2024	3,096		908.97		47,320		32,685		88,559			(14,635)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/08/2023	03/07/2025	5,086		904.45		119,600		100,876		169,210			(18,724)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/08/2023	03/13/2024	2,543		908.06		39,790		27,484		74,373			(12,306)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	TB-	03/08/2023	03/13/2024	265		35,159.88		137,460		94,946		55,934			(42,514)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	TB-	03/08/2023	03/13/2024	79		35,159.88		41,080		28,375		16,716			(12,705)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	TB-	03/08/2023	03/13/2024	37		33,060.78		17,040		11,770		22,313			(5,270)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	TB-	03/08/2023	03/13/2024	15		32,634.40		11,650		8,047		15,650			(3,603)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	03/08/2023	03/13/2024	1,469		2,775.23		77,520		53,544		8,240			(23,976)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	03/08/2023	03/13/2024	464		2,826.96		17,160		11,853		961			(5,307)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	03/08/2023	03/13/2024	309		2,948.53		4,240		2,929		26			(1,311)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	03/08/2023	03/13/2024	193		2,591.60		7,450		5,146		5,973			(2,304)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	SG-	03/08/2023	03/13/2024	5,400		12,215.33		73,440		50,726		193,933			(22,714)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	SG-	03/08/2023	03/13/2024	1,000		12,215.33		10,700		7,391		28,053			(3,309)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	03/08/2023	03/13/2024	798		2,014.80		37,905		26,182		3,291			(11,723)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	03/08/2023	03/13/2024	532		2,063.66		17,140		11,839		928			(5,301)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	03/08/2023	03/13/2024	319		2,150.12		4,638		3,204		166			(1,434)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	03/08/2023	03/13/2024	266		1,862.56		9,685		6,690		7,761			(2,995)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	03/08/2023	03/07/2025	10,267		350.63		105,840		89,270		151,433			(16,570)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	03/08/2023	03/13/2024	3,422		357.64		15,720		10,858		25,598			(4,862)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	03/08/2023	03/13/2024	4,563		352.38		30,400		20,998		48,079			(9,402)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	03/08/2023	03/13/2024	22,531		352.38		150,100		103,676		237,392			(46,424)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	03/08/2023	03/07/2025	1,716		363.55		42,960		36,234		45,866			(6,726)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	MS-	03/08/2023	03/13/2024	35,472		374.38		209,560		144,746		187,233			(64,814)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	MS-	03/08/2023	03/13/2024	50,348		367.04		462,880		319,718		453,737			(143,162)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	MS-	03/08/2023	03/13/2024	3,147		377.88		14,740		10,181		12,388			(4,559)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/09/2023	03/13/2024	83,191		252.87		500,070		346,321		559,852			(153,749)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/09/2023	03/13/2024	28,388		258.19		108,000		74,795		108,432			(33,205)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/09/2023	03/07/2025	33,513		254.39		244,800		206,753		246,123			(38,047)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/09/2023	03/09/2028	1,600,000		253.63		296,800		278,439		311,360			(18,361)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/09/2023	03/08/2030	600,000		253.63		162,780		155,586		166,440			(7,194)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BNP-	03/09/2023	03/13/2024	2,500		1.00		84,750		58,693		108,960			(26,057)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BNP-	03/09/2023	03/13/2024	723		4,307.55		94,550		65,480		117,025			(29,070)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BNP-	03/09/2023	03/13/2024	303		4,303.26		28,730		19,897		35,388			(8,833)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	SG-	03/09/2023	03/13/2024	8,226		167.47		32,340		22,397		39,290			(9,943)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	TB-	03/09/2023	03/13/2024	285		32,061.33		220,800		152,914		279,938			(67,886)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	TB-	03/09/2023	03/13/2024	74		32,803.19		45,600		31,580		57,215			(14,020)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	TB-	03/09/2023	03/13/2024	19		33,609.56		13,980		9,682		17,106			(4,298)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	03/09/2023	03/13/2024	1,902		2,549.27		99,360		68,811		111,433			(30,549)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	03/09/2023	03/13/2024	515		2,584.60		23,270		16,116		25,644			(7,154)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	03/09/2023	03/13/2024	357		2,647.70		22,230		15,395		24,099			(6,835)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	03/09/2023	03/13/2024	5,300		11,995.88		69,960		48,450		181,483			(21,510)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	03/09/2023	03/13/2024	900		11,995.88		9,000		6,233		24,290			(2,767)				

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)
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	03/09/2023	03/13/2024	600		11,995.88		176,616		122,315		269,559			(54,301)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	03/09/2023	03/13/2024	158		12,187.81		43,719		30,277		68,838			(13,442)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	03/09/2023	03/13/2024	42		12,283.78		13,010		9,010		20,974			(4,000)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	MS-	03/09/2023	03/13/2024	2,299		1,848.50		106,932		74,055		120,099			(32,877)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	MS-	03/09/2023	03/13/2024	602		1,886.86		27,720		19,197		30,539			(8,523)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	MS-	03/09/2023	03/13/2024	328		1,905.12		16,386		11,348		17,809			(5,038)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	03/09/2023	03/13/2024	22,514		352.64		150,890		104,498		235,273			(46,392)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	03/09/2023	03/13/2024	3,420		357.90		15,960		11,053		25,454			(4,907)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	03/09/2023	03/13/2024	4,560		352.64		30,560		21,164		47,650			(9,396)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	MS-	03/09/2023	03/13/2024	35,622		372.81		203,360		140,836		212,823			(62,524)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	MS-	03/09/2023	03/13/2024	50,847		365.50		453,120		313,806		505,947			(139,314)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	MS-	03/09/2023	03/13/2024	2,873		346.01		28,700		19,876		31,119			(8,824)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	03/09/2023	03/07/2025	10,545		350.89		107,300		90,623		151,552			(16,677)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	MS-	03/09/2023	03/13/2024	9,480		348.10		121,770		84,331		128,782			(37,439)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	MS-	03/09/2023	03/07/2025	7,080		555.77		208,080		175,740		236,629			(32,340)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/15/2023	03/15/2028	200,000		913.02		37,360		35,169		39,180			(2,191)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/15/2023	03/15/2030	300,000		913.02		81,990		78,557		83,340			(3,433)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	BOA-	03/15/2023	03/20/2024	8,872		911.19		169,290		120,091		256,260			(49,199)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	BOA-	03/15/2023	03/20/2024	3,614		918.49		57,750		40,967		88,187			(16,783)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	03/15/2023	03/14/2025	3,833		915.75		89,950		76,717		125,825			(13,233)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	03/15/2023	03/20/2024	260		32,990.17		264,770		187,822		415,045			(76,948)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	03/15/2023	03/20/2024	85		33,755.16		57,780		40,988		83,463			(16,792)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	03/15/2023	03/20/2024	31		36,305.13		4,200		2,979		941			(1,221)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	03/15/2023	03/20/2024	35		31,555.82		18,480		13,109		25,963			(5,371)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	03/15/2023	03/20/2024	25		32,288.93		16,080		11,407		25,743			(4,673)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	03/15/2023	03/20/2024	1,961		2,524.26		166,850		118,360		216,597			(48,490)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	03/15/2023	03/20/2024	501		2,548.23		37,680		26,729		46,926			(10,951)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	03/15/2023	03/20/2024	209		2,399.60		7,300		5,178		10,606			(2,122)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	03/15/2023	03/20/2024	5,200		12,251.32		64,480		45,741		148,231			(18,739)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	TB-	03/15/2023	03/20/2024	1,260		1,862.92		76,340		54,154		66,490			(22,186)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	TB-	03/15/2023	03/20/2024	687		1,934.50		25,080		17,791		15,223			(7,289)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	TB-	03/15/2023	03/20/2024	286		1,941.49		9,900		7,023		5,738			(2,877)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	TB-	03/15/2023	03/20/2024	401		1,807.05		8,190		5,810		11,344			(2,380)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	03/15/2023	03/20/2024	2,801		363.75		13,900		9,860		13,739			(4,040)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	03/15/2023	03/20/2024	10,645		358.75		73,720		52,295		75,502			(21,425)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	03/15/2023	03/20/2024	24,092		355.54		202,960		143,975		211,667			(58,985)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	03/15/2023	03/20/2024	1,681		354.11		15,420		10,939		16,159			(4,481)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	03/15/2023	03/14/2025	12,326		355.89		138,160		117,835		143,973			(20,325)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	UBS-	03/15/2023	03/14/2025	1,434		361.22		28,450		24,265		41,574			(4,185)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	UBS-	03/15/2023	03/20/2024	46,462		371.68		220,320		156,290		301,359			(64,030)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	UBS-	03/15/2023	03/20/2024	30,114		362.61		256,200		181,743		364,041			(74,457)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	UBS-	03/15/2023	03/20/2024	4,589		370.63		23,360		16,571		32,272			(6,789)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	UBS-	03/15/2023	03/20/2024	1,721		381.09		3,960		2,809		4,706			(1,151)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	03/15/2023	03/20/2024	1,200		12,251.32		14,880		10,556		34,207			(4,324)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BNP-	03/16/2023	03/20/2024	4,200		1.01		118,020		83,943		157,823			(34,077)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BNP-	03/16/2023	03/20/2024	900		1.03		21,330		15,171		29,083			(6,159)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	WF-	03/16/2023	03/20/2024	947		4,125.21		104,130		74,063		146,187			(30,067)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	WF-	03/16/2023	03/20/2024	121		4,269.30		8,550		6,081		11,652			(2,469)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	TB-	03/16/2023	03/20/2024	285		32,311.04		205,160		145,922		265,499			(59,238)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	TB-	03/16/2023	03/20/2024	71		33,246.19		46,000		32,718		58,343			(13,282)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	WF-	03/16/2023	03/20/2024	5,300		12,581.39		69,430		49,383		154,865			(20,047)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	WF-	03/16/2023	03/20/2024	1,100		12,581.39		14,410		10,249		34,172			(4,161)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	03/16/2023	03/20/2024	556		12,606.55		183,610		130,594		269,435			(53,016)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	03/16/2023	03/20/2024	79		12,845.59		20,820		14,808		31,385			(6,012)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	MS-	03/16/2023	03/20/2024	2,597		1,806.66		115,782		82,351		144,780			(33,431)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	MS-	03/16/2023	03/20/2024	734		1,831.45		31,915		22,700		39,952			(9,215)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	BNP-	03/16/2023	03/20/2024	7,840		181.24		18,788		13,363		17,195			(5,425)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/16/2023	03/20/2024	101,425		256.60		574,600		408,690		469,423			(165,910)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/16/2023	03/14/2025	62,025		256.09		497,670		425,030		407,076			(72,640)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/16/2023	03/20/2024	26,917		262.50		90,390		64,291		60,414			(26,099)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/16/2023	03/16/2028	2,400,000		256.34		457,200		430,638		439,920			(26,562)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/16/2023	03/15/2030	1,500,000		256.34		419,550		402,136		398,850			(17,414)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	03/16/2023	03/20/2024	2,523		363.16		12,600		8,962		12,680			(3,638)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	03/16/2023	03/20/2024	10,652		358.16		74,480		52,975		77,655			(21,505)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	03/16/2023	03/20/2024	24,107		354.95		205,540		146,192		217,835			(59,348)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	03/16/2023	03/20/2024	1,402		353.52		13,000		9,246		13,857			(3,754)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	03/16/2023	03/14/2025	12,054		355.31		137,600		117,516		147,279			(20,084)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	03/16/2023	03/20/2024	46,022		372.91		231,840		164,898		270,874			(66,942)				

SCHEDULE DB - PART A - SECTION 1

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SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	03/16/2023	03/20/2024	30,015		363.82		278,250		197,908		334,089			(80,342)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	03/16/2023	03/20/2024	6,575		349.13		48,760		34,681		57,272			(14,079)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	03/16/2023	03/20/2024	2,859		351.22		19,500		13,870		23,111			(5,630)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	JPM-	03/16/2023	03/14/2025	6,638		564.98		152,660		130,378		180,773			(22,282)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	03/16/2023	03/20/2024	2,592		2,449.70		156,240		111,127		198,501			(45,113)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	03/16/2023	03/20/2024	535		2,508.02		29,380		20,897		37,555			(8,483)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/22/2023	03/22/2030	300,000		914.65		81,900		78,691		82,710			(3,209)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	BOA-	03/22/2023	03/27/2024	14,322		910.07		293,440		213,637		426,079			(79,803)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	03/22/2023	03/21/2025	5,467		909.16		149,000		128,488		198,820			(20,512)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	BOA-	03/22/2023	03/27/2024	5,357		925.62		74,970		54,581		110,517			(20,389)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	03/22/2023	03/27/2024	325		33,823.79		206,960		150,676		323,631			(56,284)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	03/22/2023	03/27/2024	128		34,528.45		52,070		37,909		68,772			(14,161)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	03/22/2023	03/27/2024	22		35,265.15		5,250		3,822		4,791			(1,428)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	03/22/2023	03/27/2024	34		31,966.04		19,360		14,095		29,011			(5,265)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	03/22/2023	03/27/2024	16		31,869.95		10,000		7,280		14,969			(2,720)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	03/22/2023	03/27/2024	1,418		2,524.25		112,200		81,686		165,467			(30,514)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	03/22/2023	03/27/2024	667		2,651.30		24,800		18,055		28,276			(6,745)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	03/22/2023	03/27/2024	334		2,608.15		16,320		11,882		21,070			(4,438)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	03/22/2023	03/27/2024	209		2,394.80		9,050		6,589		13,068			(2,461)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	03/22/2023	03/27/2024	250		2,445.14		10,800		7,863		16,797			(2,937)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	03/22/2023	03/27/2024	6,200		12,567.15		82,460		60,034		188,791			(22,426)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	03/22/2023	03/27/2024	1,000		12,567.15		11,700		8,518		26,745			(3,182)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	WF-	03/22/2023	03/27/2024	1,158		1,853.45		56,000		40,770		73,746			(15,230)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	WF-	03/22/2023	03/27/2024	984		1,943.27		22,780		16,585		21,921			(6,195)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	WF-	03/22/2023	03/27/2024	405		1,946.73		9,100		6,625		8,605			(2,475)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	WF-	03/22/2023	03/27/2024	289		1,715.26		9,300		6,771		13,931			(2,529)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	03/22/2023	03/21/2025	9,217		357.33		100,980		87,079		102,331			(13,901)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	03/22/2023	03/27/2024	9,217		361.63		56,760		41,324		53,994			(15,436)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	03/22/2023	03/27/2024	29,046		357.33		234,000		170,362		229,332			(63,638)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	03/22/2023	03/27/2024	2,234		356.97		18,400		13,396		18,062			(5,004)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	UBS-	03/22/2023	03/21/2025	1,438		376.87		16,200		13,970		25,629			(2,230)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	UBS-	03/22/2023	03/27/2024	42,569		372.35		201,280		146,540		273,890			(54,740)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	UBS-	03/22/2023	03/27/2024	46,596		364.70		361,260		263,012		512,094			(98,248)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	UBS-	03/22/2023	03/27/2024	5,465		372.00		26,600		19,366		36,129			(7,234)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/23/2023	03/27/2024	140,146		257.07		844,740		616,638		622,082			(228,102)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/23/2023	03/21/2025	58,233		257.07		475,500		410,594		357,490			(64,906)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/23/2023	03/27/2024	35,328		263.76		119,210		87,020		67,921			(32,190)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/23/2023	03/23/2028	400,000		257.58		76,080		71,947		71,240			(4,133)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/23/2023	03/22/2030	500,000		257.58		139,600		134,181		130,300			(5,419)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BNP-	03/23/2023	03/27/2024	2,900		0.98		91,060		66,471		115,780			(24,589)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	ML-	03/23/2023	03/27/2024	879		4,207.14		95,460		69,683		126,322			(25,777)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	GS-	03/23/2023	03/27/2024	296		32,458.40		217,075		158,459		289,186			(58,616)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	GS-	03/23/2023	03/27/2024	106		33,196.82		78,030		56,960		110,252			(21,070)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	GS-	03/23/2023	03/27/2024	22		32,715.24		15,883		11,594		21,861			(4,289)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	03/23/2023	03/27/2024	6,300		12,729.23		77,490		56,566		226,331			(20,924)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	03/23/2023	03/27/2024	1,000		12,729.23		10,800		7,884		31,913			(2,916)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	03/23/2023	03/27/2024	487		12,525.56		134,230		97,984		187,613			(36,246)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	03/23/2023	03/27/2024	126		13,238.39		35,328		25,789		54,605			(9,539)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	03/23/2023	03/27/2024	1,802		1,718.57		61,690		45,032		81,227			(16,658)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	03/23/2023	03/27/2024	465		1,770.17		13,392		9,776		18,086			(3,616)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	03/23/2023	03/27/2024	291		1,837.27		7,935		5,792		11,099			(2,143)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	BNP-	03/23/2023	03/27/2024	4,307		183.88		11,376		8,304		8,053			(3,072)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	GS-	03/23/2023	03/27/2024	1,760		2,350.68		88,746		64,782		109,075			(23,964)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	GS-	03/23/2023	03/27/2024	503		2,481.93		27,192		19,849		39,610			(7,343)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	GS-	03/23/2023	03/27/2024	335		2,508.19		11,240		8,205		16,429			(3,035)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/23/2023	03/21/2025	9,163		359.05		104,940		90,616		85,105			(14,324)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	CITI-	03/23/2023	03/27/2024	9,163		363.74		54,450		39,747		40,327			(14,703)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	CITI-	03/23/2023	03/27/2024	28,878		359.41		223,600		163,222		180,324			(60,378)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	03/23/2023	03/27/2024	42,374		372.23		167,580		122,329		275,711			(45,251)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	03/23/2023	03/27/2024	46,698		364.60		327,240		238,877		514,836			(88,363)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	03/23/2023	03/27/2024	7,206		346.21		52,000		37,959		76,125			(14,041)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	WF-	03/23/2023	03/27/2024	4,324		348.64		45,600		33,287		56,603			(12,313)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	JPM-	03/23/2023	03/21/2025	6,533		552.09		157,080		135,638		226,118			(21,442)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/29/2023	03/29/2028	100,000		918.30		18,650		17,697		18,970			(953)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/29/2023	03/29/2030	200,000		918.30		54,600		52,607		54,260			(1,993)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	GS-	03/29/2023	04/03/2024	11,652		919.21		214,096		159,867		275,865			(54,229)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	GS-	03/29/2023	03/28/2025	5,009		919.21		122,894		107,137		154,428			(15,757)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	GS-	03/29/2023	04/03/2024	5,880		930.23		82,069		61,282		105,500			(20,788)				

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	INDEX LIAB	EX 5	Equity/Index	BOA-	03/29/2023	04/03/2024	251		34,615.22		155,800		116,337		135,868			(39,463)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	03/29/2023	04/03/2024	58		35,564.03		19,760		14,755		9,824			(5,005)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	03/29/2023	04/03/2024	28		32,783.03		16,290		12,164		23,180			(4,126)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	03/29/2023	04/03/2024	15		32,783.03		9,050		6,758		12,878			(2,292)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	03/29/2023	04/03/2024	1,503		2,632.32		93,240		69,623		83,568			(23,617)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	03/29/2023	04/03/2024	487		2,728.36		16,200		12,097		9,976			(4,103)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	03/29/2023	04/03/2024	203		2,775.14		4,750		3,547		2,259			(1,203)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	SG-	03/29/2023	04/03/2024	5,200		12,846.03		53,040		39,605		126,856			(13,435)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	SG-	03/29/2023	04/03/2024	1,200		12,846.03		15,600		11,649		37,632			(3,951)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	TB-	03/29/2023	04/03/2024	1,072		1,925.72		42,560		31,780		33,541			(10,780)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	TB-	03/29/2023	04/03/2024	564		1,966.47		16,000		11,947		10,362			(4,053)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	TB-	03/29/2023	04/03/2024	339		1,762.74		11,100		8,288		14,658			(2,812)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	03/29/2023	03/28/2025	12,247		359.26		132,440		115,459		127,515			(16,981)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	03/29/2023	04/03/2024	5,010		368.60		20,340		15,188		16,664			(5,152)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	03/29/2023	04/03/2024	5,289		363.57		30,780		22,984		26,581			(7,796)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	03/29/2023	04/03/2024	26,165		359.26		201,160		150,207		180,773			(50,953)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	03/29/2023	04/03/2024	2,227		359.26		17,120		12,784		15,385			(4,336)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	UBS-	03/29/2023	04/03/2024	41,532		376.85		186,880		139,544		191,224			(47,336)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	UBS-	03/29/2023	04/03/2024	47,505		368.76		362,390		270,599		411,771			(91,791)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	UBS-	03/29/2023	04/03/2024	4,267		377.90		17,700		13,217		17,880			(4,483)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/30/2023	04/03/2024	92,252		257.21		568,820		425,869		406,527			(142,951)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/30/2023	04/03/2024	32,172		263.14		119,520		89,483		68,594			(30,037)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/30/2023	03/28/2025	59,693		257.98		471,240		411,374		342,558			(59,866)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/30/2023	03/30/2028	1,800,000		257.98		341,460		324,194		317,520			(17,266)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	03/30/2023	03/29/2030	300,000		257.98		83,490		80,474		77,640			(3,016)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	ML-	03/30/2023	04/03/2024	3,600		1.00		105,480		78,972		132,040			(26,508)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	ML-	03/30/2023	04/03/2024	1,200		1.00		45,000		33,691		57,540			(11,309)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BNP-	03/30/2023	04/03/2024	840		4,195.42		104,760		78,433		126,992			(26,327)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BNP-	03/30/2023	04/03/2024	210		4,251.13		15,660		11,724		18,802			(3,936)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BNP-	03/30/2023	04/03/2024	117		4,306.84		10,150		7,599		12,328			(2,551)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	03/30/2023	04/03/2024	256		33,351.91		237,804		178,041		310,840			(59,763)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BARCLAYS-	03/30/2023	04/03/2024	94		33,779.08		69,905		52,337		88,866			(17,568)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	GS-	03/30/2023	04/03/2024	2,187		2,483.61		141,048		105,601		166,767			(35,447)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	GS-	03/30/2023	04/03/2024	648		2,560.14		33,936		25,408		43,745			(8,528)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	03/30/2023	04/03/2024	1,100		12,963.14		14,190		10,624		31,008			(3,566)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	03/30/2023	04/03/2024	5,100		12,963.14		49,980		37,419		108,856			(12,561)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	03/30/2023	04/03/2024	471		12,963.14		154,391		115,591		217,217			(38,800)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	03/30/2023	04/03/2024	116		13,559.44		33,900		25,381		51,669			(8,519)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	03/30/2023	04/03/2024	46		13,715.00		14,310		10,714		22,482			(3,596)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	MS-	03/30/2023	04/03/2024	2,262		1,787.83		96,920		72,563		121,616			(24,357)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	MS-	03/30/2023	04/03/2024	622		1,819.66		19,426		14,544		24,451			(4,882)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	SG-	03/30/2023	04/03/2024	9,773		183.81		20,520		15,363		16,152			(5,157)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	03/30/2023	03/28/2025	11,946		359.58		129,860		113,363		120,093			(16,497)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	03/30/2023	04/03/2024	4,723		369.29		19,720		14,764		15,253			(4,956)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	03/30/2023	04/03/2024	5,279		363.89		31,920		23,898		26,370			(8,022)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	03/30/2023	04/03/2024	25,838		359.58		204,600		153,182		176,613			(51,418)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	03/30/2023	04/03/2024	1,945		359.94		15,120		11,320		12,965			(3,800)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	UBS-	03/30/2023	04/03/2024	41,767		376.93		194,040		145,276		190,831			(48,764)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	UBS-	03/30/2023	04/03/2024	47,450		368.84		374,080		280,070		409,075			(94,010)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	UBS-	03/30/2023	04/03/2024	5,967		352.30		39,270		29,401		40,974			(9,869)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	UBS-	03/30/2023	04/03/2024	1,705		355.11		20,460		15,318		21,133			(5,142)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	JPM-	03/30/2023	03/28/2025	7,356		582.19		137,180		119,753		147,348			(17,427)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	04/05/2023	04/10/2024	342		1,746.87		9,774		7,485		13,992			(2,289)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	04/05/2023	04/10/2024	457		1,983.41		8,936		6,843		6,742			(2,093)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	04/05/2023	04/10/2024	685		2,004.44		10,896		8,344		7,325			(2,552)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	04/05/2023	04/10/2024	1,027		1,957.13		25,722		19,698		22,259			(6,024)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	04/05/2023	04/10/2024	500		12,967.20		4,950		3,791		13,968			(1,159)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	04/05/2023	04/10/2024	800		12,967.20		10,240		7,842		28,686			(2,398)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	04/05/2023	04/10/2024	4,700		12,967.20		67,210		51,470		188,052			(15,740)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	04/05/2023	04/10/2024	326		2,439.28		12,800		9,802		17,805			(2,998)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	04/05/2023	04/10/2024	449		2,777.59		9,680		7,413		5,801			(2,267)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	04/05/2023	04/10/2024	326		2,797.20		5,920		4,534		3,238			(1,386)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	04/05/2023	04/10/2024	1,183		2,686.88		49,880		38,199		43,377			(11,681)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	04/05/2023	04/10/2024	15		33,616.65		9,850		7,543		11,722			(2,307)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	04/05/2023	04/10/2024	24		33,884.51		13,440		10,293		15,480			(3,147)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	04/05/2023	04/10/2024	39		35,960.44		15,210		11,648		4,372			(3,562)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	04/05/2023	04/10/2024	30		37,065.37		5,100		3,906		621			(1,194)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	04/05/2023	04/10/2024	152		35,926.95		61,200		46,868		18,027			(14,332)				

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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 - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	04/05/2023	04/04/2025	2,809		929.39		66,300		58,441		72,973			(7,859)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	04/05/2023	04/10/2024	8,318		923.83		162,470		124,422		178,404			(38,048)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	04/05/2023	04/10/2024	5,942		935.87		86,350		66,128		92,893			(20,222)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/05/2023	04/05/2030	100,000		925.69		27,650		26,717		26,290			(933)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	04/05/2023	04/10/2024	4,958		364.13		36,180		27,707		24,715			(8,473)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	04/05/2023	04/10/2024	21,209		363.41		161,700		123,832		111,654			(37,868)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	04/05/2023	04/10/2024	1,653		371.03		7,680		5,881		9,426			(1,799)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	04/05/2023	04/04/2025	7,988		363.41		85,260		75,153		67,854			(10,107)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	04/05/2023	04/10/2024	1,653		362.32		13,500		10,338		4,700			(3,162)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	04/05/2023	04/10/2024	37,201		380.02		162,360		124,338		138,108			(38,022)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	04/05/2023	04/10/2024	49,601		372.57		366,080		280,349		339,987			(85,731)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	04/05/2023	04/10/2024	4,227		379.31		19,350		14,819		18,269			(4,532)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/06/2023	04/10/2024	106,246		259.67		675,880		519,034		358,452			(156,846)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/06/2023	04/04/2025	54,465		259.41		471,440		416,136		280,851			(55,304)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/06/2023	04/10/2024	30,301		267.75		96,380		74,014		34,101			(22,366)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/06/2023	04/06/2028	2,400,000		260.71		460,320		438,827		397,680			(21,493)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/06/2023	04/05/2030	900,000		260.71		253,980		245,507		223,020			(8,473)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BNP-	04/06/2023	04/10/2024	2,500		0.99		69,000		52,988		84,579			(16,012)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BNP-	04/06/2023	04/10/2024	1,300		1.01		20,540		15,773		25,136			(4,767)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BNP-	04/06/2023	04/10/2024	696		4,292.21		89,100		68,423		104,885			(20,677)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BNP-	04/06/2023	04/10/2024	162		4,399.94		15,050		11,557		17,608			(3,493)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	BNP-	04/06/2023	04/10/2024	5,898		183.13		15,774		12,113		11,661			(3,661)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	04/06/2023	04/10/2024	296		33,686.20		231,165		177,520		266,907			(53,645)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	04/06/2023	04/10/2024	93		34,422.87		72,292		55,516		82,234			(16,776)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	04/06/2023	04/10/2024	36		35,360.46		23,760		18,246		25,989			(5,514)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	04/06/2023	04/10/2024	2,248		2,493.58		99,880		76,702		125,086			(23,178)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	04/06/2023	04/10/2024	490		2,569.44		18,372		14,109		23,443			(4,263)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	04/06/2023	04/10/2024	490		2,586.57		25,140		19,306		32,345			(5,834)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	04/06/2023	04/10/2024	4,700		13,062.60		70,030		53,779		150,619			(16,251)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	04/06/2023	04/10/2024	900		13,062.60		11,880		9,123		25,581			(2,757)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	04/06/2023	04/10/2024	5,234		364.06		38,000		29,182		25,717			(8,818)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	04/06/2023	04/10/2024	21,213		363.34		161,700		124,176		110,186			(37,524)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	04/06/2023	04/10/2024	1,653		370.96		7,560		5,806		4,567			(1,754)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	04/06/2023	04/04/2025	7,989		363.34		86,130		76,026		69,415			(10,104)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	04/06/2023	04/10/2024	1,377		362.25		11,200		8,601		7,764			(2,599)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	CITI-	04/06/2023	04/10/2024	37,158		380.10		166,320		127,723		129,466			(38,597)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	CITI-	04/06/2023	04/10/2024	49,544		372.29		383,680		294,643		337,870			(89,037)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	CITI-	04/06/2023	04/10/2024	5,067		354.52		37,080		28,475		34,539			(8,605)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	JPM-	04/06/2023	04/04/2025	9,541		583.25		194,500		171,683		189,977			(22,817)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	04/06/2023	04/10/2024	521		13,154.03		170,952		131,281		237,100			(39,671)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	04/06/2023	04/10/2024	92		13,611.22		34,824		26,743		53,833			(8,081)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	04/06/2023	04/10/2024	54		13,598.16		16,660		12,794		25,399			(3,866)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	MS-	04/06/2023	04/10/2024	1,995		1,786.04		77,560		59,561		99,868			(17,999)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	MS-	04/06/2023	04/10/2024	570		1,824.64		23,630		18,146		31,082			(5,484)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	MS-	04/06/2023	04/10/2024	627		1,842.18		24,574		18,871		32,538			(5,703)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	MS-	04/12/2023	04/17/2024	8,885		921.93		164,820		129,400		173,047			(35,420)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	04/12/2023	04/11/2025	4,659		920.09		120,400		107,303		117,835			(13,097)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	MS-	04/12/2023	04/17/2024	2,059		951.46		17,100		13,425		15,981			(3,675)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	04/12/2023	04/17/2024	276		35,732.58		142,290		111,712		49,806			(30,578)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	04/12/2023	04/17/2024	134		36,136.34		52,200		40,982		13,677			(11,218)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	04/12/2023	04/17/2024	45		36,069.04		18,300		14,367		5,026			(3,933)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	04/12/2023	04/17/2024	42		33,478.26		24,500		19,235		28,759			(5,265)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	04/12/2023	04/17/2024	21		33,478.26		14,070		11,046		16,435			(3,024)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	04/12/2023	04/17/2024	2,816		2,669.34		155,400		122,004		133,318			(33,396)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	04/12/2023	04/17/2024	805		2,719.04		32,400		25,437		23,571			(6,963)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	04/12/2023	04/17/2024	443		2,691.70		21,340		16,754		17,035			(4,586)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	04/12/2023	04/17/2024	282		2,468.02		13,790		10,827		17,739			(2,963)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	04/12/2023	04/17/2024	6,800		12,848.35		67,320		52,853		162,887			(14,467)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	04/12/2023	04/17/2024	1,500		12,848.35		19,500		15,309		46,235			(4,191)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	04/12/2023	04/17/2024	1,748		1,908.49		78,120		61,332		78,291			(16,788)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	04/12/2023	04/17/2024	1,015		1,988.31		22,860		17,947		17,037			(4,913)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	04/12/2023	04/17/2024	677		1,995.41		14,160		11,117		10,281			(3,043)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	04/12/2023	04/17/2024	282		1,750.63		10,200		8,008		13,757			(2,192)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	GS-	04/12/2023	04/11/2025	11,049		362.75		115,532		102,964		102,301			(12,568)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	04/12/2023	04/17/2024	8,287		365.28		52,626		41,317		39,308			(11,309)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	04/12/2023	04/17/2024	23,479		362.03		182,971		143,650		140,823			(39,321)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	04/12/2023	04/17/2024	2,210		364.56		14,705		11,545		11,059			(3,160)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	WF-	04/12/2023	04/11/2025	1,688		352.94		56,040		49,944		61,255			(6,096)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	04/12/2023	04/17/2024	37,138		380.31		178,200		139,905		142,651			(38,295)				

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)
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	04/12/2023	04/17/2024	50,080		372.84		402,280		315,830		350,902			(86,450)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	04/12/2023	04/17/2024	4,783		379.24		24,820		19,486		21,786			(5,334)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/13/2023	04/17/2024	97,913		259.65		609,450		479,806		335,323			(129,644)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/13/2023	04/11/2025	60,284		260.95		469,430		418,950		282,206			(50,480)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/13/2023	04/17/2024	33,406		268.24		98,310		77,397		35,894			(20,913)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/13/2023	04/13/2028	900,000		260.43		171,720		164,370		150,120			(7,350)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/13/2023	04/12/2030	1,000,000		260.43		280,600		272,019		248,800			(8,581)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BNP-	04/13/2023	04/17/2024	4,900		1.00		165,130		130,003		194,252			(35,127)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BNP-	04/13/2023	04/17/2024	1,400		1.02		26,460		20,831		30,949			(5,629)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BNP-	04/13/2023	04/17/2024	1,077		4,350.15		137,240		108,046		150,970			(29,194)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BNP-	04/13/2023	04/17/2024	138		4,380.69		12,120		9,542		13,250			(2,578)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	04/13/2023	04/17/2024	238		34,301.92		172,044		135,446		184,169			(36,598)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	04/13/2023	04/17/2024	73		34,914.46		51,825		40,801		54,469			(11,024)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	04/13/2023	04/17/2024	29		35,935.35		18,210		14,336		17,864			(3,874)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	04/13/2023	04/17/2024	440		2,527.58		25,069		19,736		29,443			(5,333)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	04/13/2023	04/17/2024	400		2,670.23		22,530		17,737		26,367			(4,793)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	04/13/2023	04/17/2024	6,900		13,109.39		73,830		58,125		177,040			(15,705)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	04/13/2023	04/17/2024	1,500		13,109.39		20,550		16,179		49,459			(4,371)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	04/13/2023	04/17/2024	427		13,227.37		115,136		90,644		159,409			(24,492)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	04/13/2023	04/17/2024	99		13,227.37		22,451		17,675		30,950			(4,776)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	04/13/2023	04/17/2024	61		13,659.98		14,960		11,778		21,816			(3,182)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	04/13/2023	04/17/2024	1,614		1,791.29		73,689		58,014		87,292			(15,675)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	04/13/2023	04/17/2024	557		1,775.12		17,730		13,958		20,921			(3,772)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	04/13/2023	04/17/2024	334		1,904.48		11,514		9,065		13,709			(2,449)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	SG-	04/13/2023	04/17/2024	8,433		186.30		19,840		15,620		12,864			(4,220)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	UBS-	04/13/2023	04/11/2025	11,283		364.11		118,080		105,382		83,390			(12,698)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	04/13/2023	04/17/2024	7,980		366.66		51,040		40,183		28,848			(10,857)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	04/13/2023	04/17/2024	23,391		363.39		182,750		143,875		111,369			(38,875)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	UBS-	04/13/2023	04/17/2024	36,813		380.75		180,780		142,324		134,494			(38,456)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	UBS-	04/13/2023	04/17/2024	50,302		373.28		395,590		311,439		342,074			(84,151)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	UBS-	04/13/2023	04/17/2024	8,150		354.78		69,310		54,566		63,198			(14,744)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	UBS-	04/13/2023	04/17/2024	5,339		355.49		47,500		37,396		44,139			(10,104)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	MS-	04/13/2023	04/11/2025	8,949		576.63		218,080		194,629		223,651			(23,451)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	04/13/2023	04/17/2024	2,158		2,522.58		126,684		99,735		148,738			(26,949)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	04/19/2023	04/24/2024	389		1,806.63		12,530		10,079		15,704			(2,451)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	04/19/2023	04/24/2024	389		2,062.16		4,620		3,716		2,610			(904)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	04/19/2023	04/24/2024	834		2,049.56		11,250		9,049		6,735			(2,201)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BOA-	04/19/2023	04/24/2024	834		1,984.78		21,750		17,495		16,686			(4,255)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	WF-	04/19/2023	04/24/2024	1,200		13,088.71		16,440		13,224		28,770			(3,216)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	WF-	04/19/2023	04/24/2024	5,200		13,088.71		71,240		57,304		116,940			(13,936)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	04/19/2023	04/24/2024	359		2,517.24		16,200		13,031		19,873			(3,169)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	04/19/2023	04/24/2024	199		2,798.33		4,800		3,861		2,738			(939)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	04/19/2023	04/24/2024	398		2,798.33		9,600		7,722		5,476			(1,878)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	04/19/2023	04/24/2024	1,514		2,697.94		76,000		61,133		60,728			(14,867)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	04/19/2023	04/24/2024	27		37,388.40		4,590		3,692		549			(898)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	04/19/2023	04/24/2024	41		36,846.04		10,640		8,559		1,685			(2,081)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	04/19/2023	04/24/2024	330		36,202.00		136,640		109,911		33,201			(26,729)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	04/19/2023	04/17/2025	5,093		923.75		123,610		111,354		146,588			(12,256)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	04/19/2023	04/24/2024	4,009		939.44		48,100		38,691		58,243			(9,409)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	04/19/2023	04/24/2024	12,353		923.75		222,300		178,815		269,943			(43,485)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/19/2023	04/18/2030	100,000		922.83		27,220		26,452		26,560			(768)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/19/2023	04/19/2028	100,000		922.83		18,600		17,866		18,420			(734)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	GS-	04/19/2023	04/17/2025	9,416		361.07		100,949		90,940		94,355			(10,010)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	04/19/2023	04/24/2024	2,216		369.01		10,254		8,248		8,058			(2,006)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	04/19/2023	04/24/2024	4,431		364.68		27,530		22,144		22,375			(5,385)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	04/19/2023	04/24/2024	26,034		360.70		207,411		166,838		173,299			(40,573)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	04/19/2023	04/24/2024	1,939		362.15		14,142		11,376		11,702			(2,766)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	04/19/2023	04/24/2024	36,794		381.31		188,640		151,739		157,948			(36,901)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	04/19/2023	04/24/2024	44,939		373.48		376,000		302,449		341,184			(73,551)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	04/19/2023	04/24/2024	1,685		380.60		9,060		7,288		7,652			(1,772)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/20/2023	04/24/2024	125,685		259.11		746,540		602,171		463,186			(144,369)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/20/2023	04/17/2025	64,385		258.86		526,050		474,554		352,544			(51,496)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/20/2023	04/24/2024	48,192		265.86		160,000		129,058		75,522			(30,942)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/20/2023	04/20/2028	700,000		259.37		132,720		127,556		119,490			(5,164)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/20/2023	04/18/2030	1,600,000		259.37		445,120		432,741		404,480			(12,379)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	ML-	04/20/2023	04/24/2024	2,000		0.98		57,000		45,977		65,864			(11,023)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	ML-	04/20/2023	04/24/2024	500		1.04		15,400		12,422		18,817			(2,978)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BNP-	04/20/2023	04/24/2024	661		4,358.55		82,070		66,199		87,912			(15,871)				

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)
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BNP-	04/20/2023	04/24/2024	182		4,450.63		17,120		13,809		17,997			(3,311)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	GS-	04/20/2023	04/24/2024	207		34,056.91		203,910		164,477		218,314			(39,433)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	GS-	04/20/2023	04/24/2024	89		34,665.07		60,480		48,784		66,771			(11,696)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	GS-	04/20/2023	04/24/2024	30		36,117.89		15,290		12,333		15,783			(2,957)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	04/20/2023	04/24/2024	2,040		2,515.27		124,644		100,540		144,707			(24,104)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	04/20/2023	04/24/2024	720		2,597.78		34,866		28,123		40,781			(6,743)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	04/20/2023	04/24/2024	200		2,637.78		8,625		6,957		10,108			(1,668)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	04/20/2023	04/24/2024	5,200		12,985.98		73,840		59,560		142,825			(14,280)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	04/20/2023	04/24/2024	1,200		12,985.98		17,040		13,745		32,960			(3,295)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	04/20/2023	04/24/2024	477		13,128.82		140,368		113,223		196,755			(27,145)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	04/20/2023	04/24/2024	139		13,336.60		42,570		34,338		61,519			(8,232)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	04/20/2023	04/24/2024	62		13,752.15		14,464		11,667		22,118			(2,797)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	BNP-	04/20/2023	04/24/2024	7,523		188.32		17,570		14,172		11,638			(3,398)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	MS-	04/20/2023	04/24/2024	1,788		1,798.64		83,392		67,265		99,346			(16,127)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	MS-	04/20/2023	04/24/2024	1,006		1,843.38		39,906		32,189		47,931			(7,717)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	MS-	04/20/2023	04/24/2024	279		1,872.02		12,185		9,829		14,775			(2,356)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	UBS-	04/20/2023	04/17/2025	9,683		361.81		101,850		91,880		81,176			(9,970)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	04/20/2023	04/24/2024	1,937		369.76		8,680		7,001		5,416			(1,679)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	04/20/2023	04/24/2024	4,427		365.06		27,360		22,069		18,642			(5,291)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	04/20/2023	04/24/2024	26,283		361.08		208,050		167,816		152,045			(40,234)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	04/20/2023	04/24/2024	36,775		381.51		180,780		145,820		135,424			(34,960)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	04/20/2023	04/24/2024	44,916		373.67		377,600		304,578		308,434			(73,022)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	04/20/2023	04/24/2024	4,492		354.79		34,560		27,877		30,148			(6,683)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	04/20/2023	04/24/2024	6,176		350.16		47,080		37,975		48,696			(9,105)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	JPM-	04/20/2023	04/17/2025	8,940		572.53		241,110		217,507		225,211			(23,603)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	04/26/2023	04/25/2025	5,536		921.16		136,680		124,481		173,475			(12,199)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	04/26/2023	05/01/2024	10,856		922.08		197,000		162,263		263,170			(34,737)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	04/26/2023	05/01/2024	4,559		937.74		55,440		45,664		75,005			(9,776)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	04/26/2023	05/01/2024	243		35,366.58		132,030		108,749		85,181			(23,281)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	04/26/2023	05/01/2024	36		36,332.34		9,960		8,204		3,595			(1,756)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	04/26/2023	05/01/2024	33		33,301.87		19,910		16,399		24,199			(3,511)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	04/26/2023	05/01/2024	24		33,568.28		17,200		14,167		21,144			(3,033)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	04/26/2023	05/01/2024	1,728		2,619.72		84,000		69,188		139,241			(14,812)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	04/26/2023	05/01/2024	329		2,733.94		6,960		5,733		9,719			(1,227)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	04/26/2023	05/01/2024	247		2,724.22		5,640		4,646		8,049			(994)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	04/26/2023	05/01/2024	206		2,430.17		8,600		7,084		11,276			(1,516)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	04/26/2023	05/01/2024	206		2,435.03		10,500		8,649		14,247			(1,851)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	04/26/2023	05/01/2024	6,100		12,806.48		87,840		72,351		206,744			(15,489)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	04/26/2023	05/01/2024	1,200		12,806.48		17,280		14,233		40,671			(3,047)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	04/26/2023	05/01/2024	500		12,806.48		7,200		5,930		16,946			(1,270)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	MS-	04/26/2023	05/01/2024	867		1,863.65		36,450		30,023		66,982			(6,427)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	MS-	04/26/2023	05/01/2024	347		1,960.55		5,760		4,744		10,203			(1,016)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	MS-	04/26/2023	05/01/2024	289		1,969.20		4,400		3,624		7,661			(776)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	04/26/2023	04/25/2025	11,096		360.50		119,200		108,561		109,330			(10,639)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	04/26/2023	05/01/2024	2,774		367.34		13,900		11,449		11,394			(2,451)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	04/26/2023	05/01/2024	2,219		361.94		15,760		12,981		13,531			(2,779)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	04/26/2023	05/01/2024	24,411		360.50		190,080		156,563		164,188			(33,517)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	04/26/2023	05/01/2024	1,942		360.50		15,120		12,454		13,060			(2,666)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	04/26/2023	05/01/2024	34,358		380.29		163,480		134,654		147,996			(28,826)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	04/26/2023	05/01/2024	50,130		373.18		389,820		321,084		370,257			(68,736)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	04/26/2023	05/01/2024	3,661		379.93		17,810		14,670		16,238			(3,140)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/26/2023	04/26/2028	300,000		921.16		56,160		54,162		56,520			(1,998)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/26/2023	04/26/2030	100,000		921.16		27,450		26,753		26,970			(697)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/27/2023	04/25/2025	76,839		258.98		610,930		557,179		416,305			(53,751)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/27/2023	05/01/2024	142,094		259.76		776,480		641,337		492,611			(135,143)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/27/2023	05/01/2024	22,009		264.94		76,380		63,086		40,041			(13,294)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/27/2023	04/27/2028	800,000		258.98		152,240		146,909		137,680			(5,331)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	04/27/2023	04/26/2030	1,400,000		258.98		391,160		381,373		355,880			(9,787)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	ML-	04/27/2023	05/01/2024	5,700		1.00		184,680		152,537		219,733			(32,143)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	ML-	04/27/2023	05/01/2024	700		1.01		19,740		16,304		23,470			(3,436)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BNP-	04/27/2023	05/01/2024	872		4,384.19		102,220		84,429		107,312			(17,791)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BNP-	04/27/2023	05/01/2024	138		4,458.28		11,340		9,366		11,684			(1,974)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	BNP-	04/27/2023	05/01/2024	7,578		188.07		14,742		12,176		10,634			(2,566)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	04/27/2023	05/01/2024	219		33,961.46		187,590		154,941		206,161			(32,649)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	04/27/2023	05/01/2024	68		35,415.98		48,139		39,761		50,330			(8,378)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	04/27/2023	05/01/2024	15		35,246.85		8,935		7,380		9,486			(1,555)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	04/27/2023	05/01/2024	2,189		2,494.50		142,884		118,016		173,732			(24,868)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	04/27/2023	05/01/2024	446		2,620.33		16,478		13,610		20,544			(2,868)				

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S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	04/27/2023	05/01/2024	405		2,603.06		20,640		17,048		25,762			(3,592)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	WF-	04/27/2023	05/01/2024	6,100		13,160.03		86,010		71,040		140,764			(14,970)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	WF-	04/27/2023	05/01/2024	1,100		13,160.03		15,510		12,811		27,193			(2,699)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	04/27/2023	05/01/2024	494		13,067.90		162,890		134,540		216,722			(28,350)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	04/27/2023	05/01/2024	76		13,686.43		17,550		14,495		24,842			(3,055)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	04/27/2023	05/01/2024	46		13,660.11		12,102		9,996		17,148			(2,106)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	04/27/2023	05/01/2024	2,398		1,766.98		101,472		83,811		127,760			(17,661)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	04/27/2023	05/01/2024	571		1,798.50		15,410		12,728		19,573			(2,682)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	04/27/2023	05/01/2024	286		1,854.54		9,470		7,822		12,440			(1,648)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	04/27/2023	04/25/2025	10,802		361.04		116,220		105,995		103,922			(10,225)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	04/27/2023	05/01/2024	2,493		368.26		12,150		10,035		9,535			(2,115)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	04/27/2023	05/01/2024	1,939		362.84		13,510		11,159		11,099			(2,351)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	04/27/2023	05/01/2024	24,374		361.40		185,680		153,363		154,246			(32,317)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	04/27/2023	05/01/2024	1,939		361.04		15,120		12,488		12,575			(2,632)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	04/27/2023	05/01/2024	34,470		382.87		158,670		131,054		119,060			(27,616)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	04/27/2023	05/01/2024	49,603		375.38		385,860		318,702		313,216			(67,158)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	04/27/2023	05/01/2024	8,968		356.83		64,960		53,654		55,844			(11,306)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	04/27/2023	05/01/2025	3,083		357.18		41,250		34,071		41,249			(7,179)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	JPM-	04/27/2023	04/25/2025	6,833		577.43		172,440		157,268		158,999			(15,172)				
BESGUVCX - 3YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/03/2023	05/01/2026	108		922.33		3,250		3,078		3,171			(172)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/03/2023	05/02/2025	5,849		925.10		139,320		128,226		129,945			(11,094)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/03/2023	05/08/2024	11,806		922.33		214,730		180,951		238,165			(33,779)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/03/2023	05/08/2024	3,683		937.10		44,200		37,247		46,687			(6,953)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	05/03/2023	05/08/2024	402		1,744.50		13,986		11,786		20,418			(2,200)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	05/03/2023	05/08/2024	402		1,728.84		13,265		11,178		18,768			(2,087)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	05/03/2023	05/08/2024	402		1,982.78		4,823		4,064		10,264			(759)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	05/03/2023	05/08/2024	805		1,982.78		9,646		8,129		20,528			(1,517)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	05/03/2023	05/08/2024	977		1,916.69		24,225		20,414		50,560			(3,811)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	05/03/2023	05/08/2024	800		13,030.21		9,920		8,359		15,391			(1,561)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	05/03/2023	05/08/2024	5,000		13,030.21		53,500		45,084		82,792			(8,416)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	05/03/2023	05/08/2024	326		2,785.15		4,480		3,775		7,094			(705)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	05/03/2023	05/08/2024	489		2,760.63		8,280		6,977		13,615			(1,303)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	05/03/2023	05/08/2024	1,468		2,687.08		41,760		35,191		78,199			(6,569)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	05/03/2023	05/08/2024	27		33,648.13		18,792		15,836		22,984			(2,956)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	05/03/2023	05/08/2024	33		33,648.13		15,609		13,154		19,222			(2,455)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	05/03/2023	05/08/2024	30		36,855.90		5,060		4,264		1,678			(796)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	05/03/2023	05/08/2024	66		36,421.52		16,280		13,719		6,710			(2,561)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	05/03/2023	05/08/2024	239		36,087.37		77,920		65,662		38,165			(12,258)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/03/2023	05/03/2028	300,000		923.26		56,730		54,930		55,020			(1,800)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/03/2023	05/03/2030	100,000		923.26		27,710		27,082		26,470			(628)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	CITI-	05/03/2023	05/08/2024	1,931		367.67		11,200		9,438		6,732			(1,762)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	CITI-	05/03/2023	05/08/2024	1,931		366.22		11,900		10,028		7,617			(1,872)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	CITI-	05/03/2023	05/08/2024	22,063		362.23		175,200		147,639		120,026			(27,561)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/03/2023	05/02/2025	6,343		362.23		69,920		64,352		51,177			(5,568)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	CITI-	05/03/2023	05/08/2024	1,931		362.60		14,980		12,624		10,212			(2,356)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	05/03/2023	05/08/2024	39,336		381.53		182,000		153,370		160,396			(28,630)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	05/03/2023	05/08/2024	42,707		374.41		325,280		274,110		301,502			(51,170)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	05/03/2023	05/08/2024	5,338		381.17		25,460		21,455		24,185			(4,005)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	05/04/2023	05/08/2024	756		1,787.56		29,094		24,583		40,094			(4,511)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	05/04/2023	05/08/2024	1,920		1,760.06		73,359		61,984		98,968			(11,375)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	05/04/2023	05/08/2024	100		13,514.76		28,067		23,715		41,450			(4,352)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MS-	05/04/2023	05/08/2024	585		13,125.28		179,360		151,548		251,183			(27,812)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	05/04/2023	05/08/2024	900		12,982.48		10,890		9,201		20,886			(1,689)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	05/04/2023	05/08/2024	4,900		12,982.48		49,490		41,816		99,280			(7,674)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	05/04/2023	05/08/2024	69		34,618.48		45,632		38,556		55,060			(7,076)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	05/04/2023	05/08/2024	190		33,724.03		134,379		113,542		161,384			(20,837)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	SG-	05/04/2023	05/08/2024	8,927		182.44		26,350		22,264		18,618			(4,086)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BNP-	05/04/2023	05/08/2024	117		4,372.77		11,550		9,759		12,998			(1,791)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BNP-	05/04/2023	05/08/2024	723		4,304.17		106,640		90,104		121,007			(16,536)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BNP-	05/04/2023	05/08/2024	1,200		1.02		26,520		22,408		33,697			(4,112)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BNP-	05/04/2023	05/08/2024	1,700		1.01		55,420		46,826		69,757			(8,594)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/04/2023	05/08/2024	101,353		260.00		568,080		479,991		345,704			(88,089)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/04/2023	05/02/2025	46,245		260.52		349,200		321,827		224,309			(27,373)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/04/2023	05/08/2024	25,049		263.90		100,750		85,127		53,292			(15,623)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/04/2023	05/04/2028	800,000		259.48		152,560		147,800		136,160			(4,760)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/04/2023	05/03/2030	1,300,000		259.48		364,130		356,013		327,730			(8,117)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	05/04/2023	05/08/2024	1,927		368.39		11,060		9,345		7,397			(1,715)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	05/04/2023	05/08/2024	1,927		366.94		12,180		10,291		8,281			(1,889)				

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 MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	05/04/2023	05/08/2024	22,295		362.94		179,820		151,936		128,370			(27,884)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	05/04/2023	05/02/2025	6,331		362.94		70,150		64,651		56,170			(5,499)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	05/04/2023	05/08/2024	1,927		362.94		15,540		13,130		11,094			(2,410)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	05/04/2023	05/08/2024	39,097		381.12		172,360		145,633		165,570			(26,727)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	05/04/2023	05/08/2024	42,472		374.01		312,570		264,102		307,989			(48,468)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	05/04/2023	05/08/2024	5,063		354.10		46,440		39,239		47,436			(7,201)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	JPM-	05/04/2023	05/02/2025	5,731		580.00		120,000		110,594		128,630			(9,406)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	GS-	05/04/2023	05/08/2024	2,531		2,446.37		148,901		125,812		185,927			(23,089)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	GS-	05/04/2023	05/08/2024	622		2,533.14		25,320		21,394		36,130			(3,926)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	GS-	05/04/2023	05/08/2024	207		2,547.60		9,600		8,111		13,906			(1,489)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/10/2023	05/10/2028	200,000		925.12		37,940		36,879		36,260			(1,061)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	MS-	05/10/2023	05/15/2024	5,080		938.99		65,659		56,556		64,176			(9,103)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	MS-	05/10/2023	05/15/2024	11,674		926.04		210,384		181,215		212,497			(29,169)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	05/10/2023	05/09/2025	6,702		925.12		167,338		155,594		157,882			(11,744)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	05/10/2023	05/15/2024	304		36,113.24		111,180		95,765		60,104			(15,415)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	05/10/2023	05/15/2024	39		36,917.99		7,540		6,495		2,820			(1,045)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	05/10/2023	05/15/2024	36		33,564.86		21,240		18,295		25,022			(2,945)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	05/10/2023	05/15/2024	24		33,263.07		14,480		12,472		17,189			(2,008)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	05/10/2023	05/15/2024	15		33,028.36		13,300		11,456		15,839			(1,844)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	05/10/2023	05/15/2024	1,470		2,600.85		90,360		77,832		152,312			(12,528)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	05/10/2023	05/15/2024	327		2,686.57		11,360		9,785		19,096			(1,575)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	05/10/2023	05/15/2024	245		2,821.27		2,760		2,377		4,243			(383)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	05/10/2023	05/15/2024	245		2,441.67		11,040		9,509		14,907			(1,531)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	05/10/2023	05/15/2024	204		2,475.95		10,350		8,915		14,816			(1,435)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	WF-	05/10/2023	05/15/2024	6,000		13,347.83		84,600		72,871		127,046			(11,729)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	WF-	05/10/2023	05/15/2024	800		13,347.83		11,280		9,716		18,781			(1,564)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	WF-	05/10/2023	05/15/2024	909		1,916.10		31,200		26,874		51,581			(4,326)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	WF-	05/10/2023	05/15/2024	568		1,958.33		13,200		11,370		22,056			(1,830)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	WF-	05/10/2023	05/15/2024	284		2,011.12		3,850		3,316		6,340			(534)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	05/10/2023	05/15/2024	2,752		372.03		12,184		10,495		8,431			(1,689)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	05/10/2023	05/15/2024	4,954		366.58		31,766		27,362		22,962			(4,404)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	05/10/2023	05/15/2024	26,973		362.59		221,431		190,731		164,997			(30,700)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	05/10/2023	05/15/2024	1,651		362.95		13,267		11,428		9,859			(1,839)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	GS-	05/10/2023	05/09/2025	9,909		362.95		109,681		101,984		93,109			(7,698)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	05/10/2023	05/09/2025	2,522		366.82		58,680		54,562		65,539			(4,118)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	05/10/2023	05/15/2024	6,446		383.59		26,910		23,179		23,358			(3,731)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	05/10/2023	05/15/2024	36,712		382.87		162,440		139,918		141,309			(22,522)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	05/10/2023	05/15/2024	49,323		373.60		413,600		356,256		381,416			(57,344)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BNP-	05/11/2023	05/15/2024	800		1.02		15,120		13,058		18,116			(2,062)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BNP-	05/11/2023	05/15/2024	975		4,326.98		110,040		95,036		118,818			(15,004)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BNP-	05/11/2023	05/15/2024	209		4,447.66		18,720		16,168		19,848			(2,552)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	WF-	05/11/2023	05/15/2024	8,016		187.13		17,700		15,287		12,726			(2,413)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	05/11/2023	05/15/2024	261		33,809.15		206,103		178,001		241,673			(28,102)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	05/11/2023	05/15/2024	51		34,808.43		47,090		40,669		55,841			(6,421)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	05/11/2023	05/15/2024	30		35,374.69		19,680		16,997		22,808			(2,683)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	05/11/2023	05/15/2024	6,100		13,389.78		87,840		75,863		135,493			(11,977)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	05/11/2023	05/15/2024	800		13,389.78		11,520		9,949		17,770			(1,571)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	05/11/2023	05/15/2024	485		13,456.72		164,125		141,747		212,249			(22,378)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	05/11/2023	05/15/2024	105		13,778.08		35,168		30,373		49,098			(4,795)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	05/11/2023	05/15/2024	52		13,871.81		16,184		13,977		22,814			(2,207)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	05/11/2023	05/15/2024	2,407		1,772.62		103,740		89,595		131,776			(14,145)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	05/11/2023	05/15/2024	459		1,819.72		16,552		14,295		21,552			(2,257)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	05/11/2023	05/15/2024	459		1,849.38		15,480		13,369		20,535			(2,111)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/11/2023	05/15/2024	85,037		259.62		508,300		438,993		309,799			(69,307)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/11/2023	05/09/2025	51,561		259.10		431,480		401,740		282,699			(29,740)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/11/2023	05/15/2024	35,015		264.30		141,050		121,818		72,986			(19,232)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/11/2023	05/11/2028	2,300,000		259.88		439,300		427,248		388,700			(12,052)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/11/2023	05/10/2030	800,000		259.88		224,400		220,002		200,640			(4,398)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	BNP-	05/11/2023	05/15/2024	4,100		0.99		137,760		118,976		164,103			(18,784)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	05/11/2023	05/15/2024	3,032		371.17		13,860		11,970		9,517			(1,890)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	05/11/2023	05/15/2024	4,961		365.73		32,760		28,293		23,719			(4,467)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	05/11/2023	05/15/2024	27,010		361.74		226,380		195,513		171,081			(30,867)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	05/11/2023	05/15/2024	1,929		362.46		15,540		13,421		11,632			(2,119)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	05/11/2023	05/15/2024	36,763		381.99		167,680		144,817		152,311			(22,863)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	05/11/2023	05/15/2024	49,672		373.08		417,720		360,764		397,572			(56,956)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	05/11/2023	05/15/2024	5,613		357.05		47,800		41,282		46,727			(6,518)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	05/11/2023	05/15/2024	2,245		355.27		22,800		19,691		23,985			(3,109)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	JPM-	05/11/2023	05/09/2025	8,570		583.35		177,750		165,498		182,919			(12,252)				

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 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	05/11/2023	05/15/2024	2,055		2,469.68		90,850		78,463		115,201			(12,387)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	05/11/2023	05/15/2024	370		2,523.21		18,423		15,911		24,122			(2,512)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	05/11/2023	05/15/2024	247		2,562.14		13,698		11,830		18,432			(1,868)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	05/11/2023	05/09/2025	9,922		362.46		109,440		101,897		90,367			(7,543)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/17/2023	05/17/2030	200,000		919.65		55,420		54,462		52,980			(958)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	05/17/2023	05/22/2024	5,654		928.84		83,720		73,675		105,198			(10,045)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	JPM-	05/17/2023	05/22/2024	11,417		918.73		216,300		190,348		270,492			(25,952)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	05/17/2023	05/16/2025	6,415		917.81		163,430		153,504		196,155			(9,926)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	05/17/2023	05/22/2024	233		35,626.54		101,790		89,577		84,380			(12,213)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	05/17/2023	05/22/2024	69		36,428.63		15,548		13,683		9,869			(1,865)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	05/17/2023	05/22/2024	45		37,397.84		4,155		3,656		1,878			(499)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	05/17/2023	05/22/2024	27		33,153.40		20,169		17,749		24,610			(2,420)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MF-	05/17/2023	05/22/2024	1,800		13,589.26		27,000		23,761		34,612			(3,240)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MF-	05/17/2023	05/22/2024	600		13,589.26		7,320		6,442		8,966			(878)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MF-	05/17/2023	05/22/2024	5,800		13,589.26		95,120		83,707		114,995			(11,413)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	MF-	05/17/2023	05/22/2024	620		1,864.99		35,420		31,170		55,884			(4,250)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	MF-	05/17/2023	05/22/2024	733		1,996.30		13,130		11,555		21,643			(1,575)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	MF-	05/17/2023	05/22/2024	451		2,010.50		6,960		6,125		11,451			(835)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	MF-	05/17/2023	05/22/2024	451		1,772.72		12,960		11,405		16,793			(1,555)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	05/17/2023	05/22/2024	6,101		364.22		38,060		33,494		32,982			(4,567)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	05/17/2023	05/22/2024	28,285		360.98		216,240		190,295		190,698			(25,945)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	05/17/2023	05/16/2025	9,428		360.62		101,320		95,166		93,775			(6,154)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	SG-	05/17/2023	05/22/2024	46,270		380.31		221,400		194,836		233,336			(26,564)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	SG-	05/17/2023	05/22/2024	47,117		371.80		384,100		338,015		405,707			(46,085)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	SG-	05/17/2023	05/22/2024	3,668		379.95		18,070		15,902		18,948			(2,168)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	05/17/2023	05/22/2024	1,587		2,647.51		73,320		64,523		131,468			(8,797)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	05/17/2023	05/22/2024	529		2,731.09		12,870		11,326		24,033			(1,544)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	05/17/2023	05/22/2024	325		2,792.54		4,480		3,942		8,682			(538)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	ML-	05/18/2023	05/22/2024	2,800		1.00		94,080		83,013		107,320			(11,067)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	ML-	05/18/2023	05/22/2024	800		0.99		26,160		23,083		29,355			(3,077)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BNP-	05/18/2023	05/22/2024	756		4,345.61		98,670		87,063		99,419			(11,607)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	BNP-	05/18/2023	05/22/2024	6,599		182.20		15,744		13,892		13,737			(1,852)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	TB-	05/18/2023	05/22/2024	206		33,703.58		173,190		152,817		172,516			(20,373)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	TB-	05/18/2023	05/22/2024	51		33,234.08		42,840		37,801		43,884			(5,039)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	TB-	05/18/2023	05/22/2024	27		34,743.20		24,300		21,441		21,989			(2,859)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	05/18/2023	05/22/2024	5,800		13,834.62		98,600		87,001		120,179			(11,599)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	05/18/2023	05/22/2024	1,800		13,834.62		27,360		24,142		32,805			(3,218)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	05/18/2023	05/22/2024	412		13,820.78		119,586		105,519		146,148			(14,068)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	05/18/2023	05/22/2024	116		13,945.29		35,488		31,313		43,766			(4,175)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/18/2023	05/22/2024	109,648		257.32		676,370		596,805		529,006			(79,565)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/18/2023	05/22/2024	29,059		262.22		118,500		104,560		82,265			(13,940)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/18/2023	05/16/2025	61,217		257.58		499,280		469,590		382,109			(29,690)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/18/2023	05/18/2028	2,500,000		258.09		473,500		462,293		441,750			(11,207)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	05/18/2023	05/17/2030	1,200,000		258.09		332,760		327,133		310,200			(5,627)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	GS-	05/18/2023	05/16/2025	9,450		359.78		101,643		95,599		102,230			(6,044)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	05/18/2023	05/22/2024	6,115		363.37		37,994		33,525		36,000			(4,469)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	05/18/2023	05/22/2024	28,629		360.13		218,247		192,573		207,878			(25,673)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	05/18/2023	05/22/2024	46,592		379.63		231,000		203,826		272,590			(27,174)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	05/18/2023	05/22/2024	47,156		371.13		397,460		350,705		472,753			(46,755)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	05/18/2023	05/22/2024	4,800		354.14		40,460		35,700		46,464			(4,760)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	BOA-	05/18/2023	05/22/2024	1,977		353.78		17,710		15,627		19,477			(2,083)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	BNP-	05/18/2023	05/16/2025	7,121		579.30		153,920		144,767		170,284			(9,153)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	05/18/2023	05/22/2024	2,099		2,472.91		110,760		97,731		129,345			(13,029)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	05/18/2023	05/22/2024	686		2,564.59		34,255		30,225		41,217			(4,030)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	05/18/2023	05/22/2024	242		2,624.06		8,844		7,804		10,804			(1,040)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	05/18/2023	05/22/2024	1,569		1,777.71		66,668		58,826		77,943			(7,842)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	05/18/2023	05/22/2024	728		1,840.18		23,881		21,072		28,452			(2,809)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	05/24/2023	05/30/2024	283		1,752.86		12,515		11,250		16,777			(1,265)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	05/24/2023	05/30/2024	396		1,756.39		13,755		12,365		18,336			(1,390)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	05/24/2023	05/30/2024	283		2,056.78		2,665		2,396		4,392			(269)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	05/24/2023	05/30/2024	792		1,996.71		13,958		12,548		24,088			(1,410)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	05/24/2023	05/30/2024	792		1,966.67		18,802		16,902		32,587			(1,900)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MF-	05/24/2023	05/30/2024	1,500		13,604.48		18,000		16,181		23,089			(1,819)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	MF-	05/24/2023	05/30/2024	4,900		13,604.48		65,170		58,585		80,331			(6,585)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	05/24/2023	05/30/2024	18		32,931.11		12,180		10,949		16,100			(1,231)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	05/24/2023	05/30/2024	21		32,963.91		11,760		10,572		15,208			(1,188)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	05/24/2023	05/30/2024	24		37,293.50		1,680		1,510		1,645			(170)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	05/24/2023	05/30/2024	58		36,276.71		9,500		8,540		12,703			(960)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	05/24/2023	05/30/2024	134		35,587.91		38,720		34,808		58,313			(3,912)				

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S&P MARC 5%...	INDEX LIAB...	EX 5...	Equity/Index...	BOA-	05/24/2023	05/30/2024	26,819		357.96		207,360		186,408		220,736			(20,952)				
S&P MARC 5%...	INDEX LIAB...	EX 5...	Equity/Index...	BOA-	05/24/2023	05/30/2024	2,235		362.97		12,560		11,291		13,348			(1,269)				
S&P MARC 5%...	INDEX LIAB...	EX 5...	Equity/Index...	BOA-	05/24/2023	05/30/2024	1,956		351.51		21,770		19,570		23,190			(2,200)				
S&P MARC 5% - 2YR...	INDEX LIAB...	EX 5...	Equity/Index...	BOA-	05/24/2023	05/23/2025	10,616		358.31		111,340		105,630		117,070			(5,710)				
S&P MARC 5%...	INDEX LIAB...	EX 5...	Equity/Index...	BOA-	05/24/2023	05/30/2024	1,676		357.60		13,260		11,920		14,098			(1,340)				
BESGUVCX - 1YR...	INDEX LIAB...	EX 5...	Equity/Index...	JPM-	05/24/2023	05/30/2024	4,249		928.87		60,060		53,991		93,316			(6,069)				
BESGUVCX - 1YR...	INDEX LIAB...	EX 5...	Equity/Index...	JPM-	05/24/2023	05/30/2024	13,510		916.94		256,680		230,744		385,993			(25,936)				
BESGUVCX - 2YR...	INDEX LIAB...	EX 5...	Equity/Index...	JPM-	05/24/2023	05/23/2025	9,479		917.86		233,160		221,202		321,411			(11,958)				
SP500LV5...	INDEX LIAB...	EX 5...	Equity/Index...	JPM-	05/24/2023	05/30/2024	36,411		376.49		186,880		167,997		248,925			(18,883)				
SP500LV5...	INDEX LIAB...	EX 5...	Equity/Index...	JPM-	05/24/2023	05/30/2024	40,394		366.30		401,860		361,255		512,010			(40,605)				
SP500LV5...	INDEX LIAB...	EX 5...	Equity/Index...	JPM-	05/24/2023	05/30/2024	4,836		373.68		30,260		27,202		39,865			(3,058)				
BESGUVCX - 5YR...	INDEX LIAB...	EX 5...	Equity/Index...	CITI-	05/24/2023	05/24/2028	200,000		917.86		37,500		36,733		38,480			(767)				
BESGUVCX - 7YR...	INDEX LIAB...	EX 5...	Equity/Index...	CITI-	05/24/2023	05/24/2030	300,000		917.86		82,260		81,059		82,020			(1,201)				
S&P 400 MIDCAP...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	05/24/2023	05/30/2024	1,240		2,625.51		54,240		48,759		121,023			(5,481)				
S&P 400 MIDCAP...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	05/24/2023	05/30/2024	372		2,731.98		7,326		6,586		16,998			(740)				
S&P 400 MIDCAP...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	05/24/2023	05/30/2024	331		2,761.02		5,128		4,610		11,790			(518)				
S&P 400 MIDCAP...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	05/24/2023	05/30/2024	331		2,414.99		15,336		13,786		21,343			(1,550)				
S&P 400 MIDCAP...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	05/24/2023	05/30/2024	207		2,407.73		10,545		9,480		14,600			(1,066)				
S&P 400 MIDCAP...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	05/24/2023	05/30/2024	207		2,444.02		11,415		10,262		16,915			(1,153)				
SPDR GOLD...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	05/25/2023	05/30/2024	4,994		182.90		10,755		9,694		9,325			(1,061)				
RUSSELL 2000...	INDEX LIAB...	EX 5...	Equity/Index...	MS-	05/25/2023	05/30/2024	456		1,838.82		16,112		14,523		20,514			(1,589)				
RUSSELL 2000...	INDEX LIAB...	EX 5...	Equity/Index...	MS-	05/25/2023	05/30/2024	399		1,816.01		10,409		9,382		12,876			(1,027)				
RUSSELL 2000...	INDEX LIAB...	EX 5...	Equity/Index...	MS-	05/25/2023	05/30/2024	1,539		1,779.16		63,801		57,507		78,583			(6,294)				
NASDAQ 100...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	05/25/2023	05/30/2024	50		14,760.90		10,976		9,893		13,916			(1,083)				
NASDAQ 100...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	05/25/2023	05/30/2024	215		14,063.97		72,960		65,762		88,795			(7,198)				
NASDAQ 100...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	05/25/2023	05/30/2024	445		13,840.96		191,890		172,960		231,607			(18,930)				
NASDAQ 100...	INDEX LIAB...	EX 5...	Equity/Index...	WF-	05/25/2023	05/30/2024	1,500		13,938.53		18,000		16,224		23,060			(1,776)				
NASDAQ 100...	INDEX LIAB...	EX 5...	Equity/Index...	WF-	05/25/2023	05/30/2024	4,900		13,938.53		65,660		59,183		80,061			(6,477)				
DOW INDUSTRIAL...	INDEX LIAB...	EX 5...	Equity/Index...	MS-	05/25/2023	05/30/2024	18		34,730.52		7,698		6,939		9,271			(759)				
DOW INDUSTRIAL...	INDEX LIAB...	EX 5...	Equity/Index...	MS-	05/25/2023	05/30/2024	70		34,009.70		56,511		50,936		69,510			(5,575)				
DOW INDUSTRIAL...	INDEX LIAB...	EX 5...	Equity/Index...	MS-	05/25/2023	05/30/2024	198		32,797.41		148,785		134,107		174,413			(14,678)				
DJ EURO STOXX 50...	INDEX LIAB...	EX 5...	Equity/Index...	WF-	05/25/2023	05/30/2024	117		4,252.56		12,250		11,042		13,589			(1,208)				
DJ EURO STOXX 50...	INDEX LIAB...	EX 5...	Equity/Index...	WF-	05/25/2023	05/30/2024	258		4,372.11		21,670		19,532		24,333			(2,138)				
DJ EURO STOXX 50...	INDEX LIAB...	EX 5...	Equity/Index...	WF-	05/25/2023	05/30/2024	773		4,273.90		111,870		100,834		126,097			(11,036)				
RAINBOW...	INDEX LIAB...	EX 5...	Equity/Index...	CITI-	05/25/2023	05/30/2024	3,500		1.00		112,000		100,951		130,646			(11,049)				
FIDMFYDN - 1YR...	INDEX LIAB...	EX 5...	Equity/Index...	CITI-	05/25/2023	05/30/2024	116,629		254.65		665,280		599,649		705,312			(65,631)				
FIMFYDN - 2YR...	INDEX LIAB...	EX 5...	Equity/Index...	CITI-	05/25/2023	05/23/2025	74,218		254.90		567,000		538,647		544,739			(28,353)				
FIDMFYDN - 1YR...	INDEX LIAB...	EX 5...	Equity/Index...	CITI-	05/25/2023	05/30/2024	27,096		258.72		109,020		98,265		109,788			(10,755)				
FIDMFYDN - 5YR...	INDEX LIAB...	EX 5...	Equity/Index...	CITI-	05/25/2023	05/25/2028	2,300,000		254.65		431,710		423,118		432,860			(8,592)				
FIDMFYDN - 7YR...	INDEX LIAB...	EX 5...	Equity/Index...	CITI-	05/25/2023	05/24/2030	2,000,000		254.65		548,800		540,996		540,200			(7,804)				
S&P MARC 5%...	INDEX LIAB...	EX 5...	Equity/Index...	GS-	05/25/2023	05/30/2024	2,241		362.33		12,162		10,963		14,323			(1,200)				
S&P MARC 5%...	INDEX LIAB...	EX 5...	Equity/Index...	GS-	05/25/2023	05/30/2024	26,612		356.98		204,478		184,306		236,223			(20,172)				
S&P MARC 5% - 2YR...	INDEX LIAB...	EX 5...	Equity/Index...	GS-	05/25/2023	05/23/2025	10,645		357.69		109,467		103,993		125,992			(5,474)				
S&P MARC 5%...	INDEX LIAB...	EX 5...	Equity/Index...	GS-	05/25/2023	05/30/2024	1,681		356.98		12,914		11,640		14,919			(1,274)				
SP500LV5...	INDEX LIAB...	EX 5...	Equity/Index...	JPM-	05/25/2023	05/30/2024	36,272		374.98		189,230		170,562		274,621			(18,668)				
SP500LV5...	INDEX LIAB...	EX 5...	Equity/Index...	JPM-	05/25/2023	05/30/2024	40,556		365.18		400,440		360,936		544,777			(39,504)				
SP500LV5...	INDEX LIAB...	EX 5...	Equity/Index...	JPM-	05/25/2023	05/30/2024	4,855		350.13		41,650		37,541		55,041			(4,109)				
SP500LV5 - 1YR...	INDEX LIAB...	EX 5...	Equity/Index...	JPM-	05/25/2023	05/30/2024	3,142		349.77		9,240		8,328		10,363			(912)				
SP500LV8...	INDEX LIAB...	EX 5...	Equity/Index...	JPM-	05/25/2023	05/23/2025	5,295		566.46		123,930		117,733		158,127			(6,197)				
S&P 400 MIDCAP...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	05/25/2023	05/30/2024	1,322		2,429.47		107,904		97,259		136,255			(10,645)				
S&P 400 MIDCAP...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	05/25/2023	05/30/2024	413		2,427.05		24,640		22,209		30,680			(2,431)				
S&P 400 MIDCAP...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	05/25/2023	05/30/2024	248		2,550.46		12,150		10,951		16,240			(1,199)				
NASDAQ 100...	INDEX LIAB...	EX 5...	Equity/Index...	GS-	06/01/2023	06/05/2024	4,600		14,441.51		57,040		52,470		85,645			(4,570)				
NASDAQ 100...	INDEX LIAB...	EX 5...	Equity/Index...	GS-	06/01/2023	06/05/2024	800		14,441.51		8,480		7,801		12,969			(679)				
RUSSELL 2000...	INDEX LIAB...	EX 5...	Equity/Index...	WF-	06/01/2023	06/05/2024	509		1,898.76		19,800		18,214		39,936			(1,586)				
RUSSELL 2000...	INDEX LIAB...	EX 5...	Equity/Index...	WF-	06/01/2023	06/05/2024	283		1,994.23		4,400		4,047		10,649			(353)				
RUSSELL 2000...	INDEX LIAB...	EX 5...	Equity/Index...	WF-	06/01/2023	06/05/2024	339		2,034.89		3,420		3,146		8,618			(274)				
RUSSELL 2000...	INDEX LIAB...	EX 5...	Equity/Index...	WF-	06/01/2023	06/05/2024	283		1,755.56		10,350		9,521		13,689			(829)				
DOW INDUSTRIAL...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	06/01/2023	06/05/2024	218		35,607.31		61,128		56,231		99,355			(4,897)				
DOW INDUSTRIAL...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	06/01/2023	06/05/2024	54		36,698.34		5,274		4,851		7,822			(423)				
DOW INDUSTRIAL...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	06/01/2023	06/05/2024	21		37,359.57		1,043		959		1,380			(84)				
DOW INDUSTRIAL...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	06/01/2023	06/05/2024	42		32,995.44		23,828		21,919		30,343			(1,909)				
DOW INDUSTRIAL...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	06/01/2023	06/05/2024	18		32,929.32		13,524		12,441		17,394			(1,084)				
S&P MARC 5%...	INDEX LIAB...	EX 5...	Equity/Index...	UBS-	06/01/2023	06/05/2024	3,049		359.67		25,300		23,273		20,888			(2,027)				
S&P MARC 5%...	INDEX LIAB...	EX 5...	Equity/Index...	UBS-	06/01/2023	06/05/2024	23,561		360.76		183,600		168,891		149,733			(14,709)				
S&P MARC 5% - 2YR...	INDEX LIAB...	EX 5...	Equity/Index...	UBS-	06/01/2023	05/30/2025	9,979		360.03		110,520		106,044		93,959			(4,476)				
BESGUVCX - 1YR...	INDEX LIAB...	EX 5...	Equity/Index...	MS-	06/01/2023	06/05/2024	3,137		935.41		43,181		39,721		45,142			(3,460)				
BESGUVCX - 1YR...	INDEX LIAB...	EX 5...	Equity/Index...	MS-	06/01/2023	06/05/2024	10,927		924.32		199,374		183,401		211,346			(15,973)				

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)
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	06/01/2023	05/30/2025	7,032		928.01		162,630		156,044		159,595			(6,586)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	SG-	06/01/2023	06/05/2024	28,538		375.63		146,000		134,303		209,049			(11,697)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	SG-	06/01/2023	06/05/2024	53,366		365.12		514,250		473,050		690,669			(41,200)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	SG-	06/01/2023	06/05/2024	1,427		375.98		7,150		6,577		10,234			(573)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	06/01/2023	06/05/2024	824		2,622.77		33,400		30,724		88,994			(2,676)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	06/01/2023	06/05/2024	371		2,712.54		7,920		7,285		22,315			(635)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	06/01/2023	06/05/2024	247		2,797.46		3,120		2,870		7,437			(250)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	SG-	06/01/2023	05/30/2025	1,712		370.73		29,040		27,864		39,511			(1,176)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	ML-	06/02/2023	06/05/2024	3,600		1.00		114,840		105,932		123,227			(8,908)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	ML-	06/02/2023	06/05/2024	800		1.00		18,880		17,416		19,970			(1,464)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	ML-	06/02/2023	06/05/2024	717		4,362.43		73,160		67,485		105,224			(5,675)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	SG-	06/02/2023	06/05/2024	11,599		181.41		25,200		23,245		21,718			(1,955)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	06/02/2023	06/05/2024	187		33,897.81		138,222		127,501		149,183			(10,721)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	06/02/2023	06/05/2024	41		34,404.25		40,894		37,722		44,127			(3,172)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	06/02/2023	06/05/2024	18		35,484.66		9,192		8,479		9,887			(713)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	06/02/2023	06/05/2024	4,500		14,546.64		57,600		53,132		83,861			(4,468)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	06/02/2023	06/05/2024	700		14,546.64		7,700		7,103		11,356			(597)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	WF-	06/02/2023	06/05/2024	309		14,750.29		75,150		69,321		84,082			(5,829)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	WF-	06/02/2023	06/05/2024	62		14,808.47		22,320		20,589		25,017			(1,731)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	WF-	06/02/2023	06/05/2024	41		15,230.33		11,820		10,903		13,420			(917)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	MS-	06/02/2023	06/05/2024	1,311		1,722.88		85,536		78,901		92,037			(6,635)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	MS-	06/02/2023	06/05/2024	492		1,862.03		30,474		28,110		33,821			(2,364)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	MS-	06/02/2023	06/05/2024	382		1,940.76		11,543		10,648		12,810			(895)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/02/2023	06/05/2024	94,723		258.88		490,440		452,399		381,345			(38,041)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/02/2023	06/02/2025	68,325		257.59		538,560		517,558		418,476			(21,002)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/02/2023	06/05/2024	26,786		261.71		108,330		99,927		79,052			(8,403)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/02/2023	06/02/2028	900,000		257.59		169,470		166,832		159,210			(2,638)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/02/2023	05/31/2030	700,000		257.59		193,060		190,912		181,020			(2,148)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	06/02/2023	06/05/2024	3,056		358.82		25,410		23,439		24,001			(1,971)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	06/02/2023	06/05/2024	23,618		359.90		183,600		169,359		173,285			(14,241)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	06/02/2023	06/02/2025	10,281		358.82		116,180		111,649		113,551			(4,531)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	06/02/2023	06/05/2024	1,996		2,508.05		126,250		116,457		144,610			(9,793)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	06/02/2023	06/05/2024	239		2,598.25		18,642		17,196		22,354			(1,446)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	06/02/2023	06/05/2024	359		2,653.37		11,754		10,842		14,090			(912)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	06/02/2023	06/05/2024	28,347		378.16		144,000		132,831		179,360			(11,169)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	06/02/2023	06/05/2024	53,009		367.58		531,080		489,887		647,129			(41,193)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	WF-	06/02/2023	06/05/2024	5,386		353.47		44,460		41,011		53,060			(3,449)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	WF-	06/02/2023	06/05/2024	3,685		354.18		52,390		48,326		58,373			(4,064)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	MS-	06/02/2023	06/02/2025	8,533		558.45		252,560		242,711		312,563			(9,849)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	06/07/2023	06/12/2024	794		2,116.94		14,730		13,797		7,825			(933)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	SG-	06/07/2023	06/12/2024	4,400		14,303.29		80,520		75,418		97,723			(5,102)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	SG-	06/07/2023	06/12/2024	1,000		14,303.29		11,400		10,678		13,805			(722)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	06/07/2023	06/12/2024	635		2,033.85		24,372		22,828		15,703			(1,544)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	06/07/2023	06/12/2024	273		2,545.49		16,380		15,342		18,095			(1,038)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	06/07/2023	06/12/2024	273		2,553.19		15,120		14,162		16,627			(958)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	06/07/2023	06/12/2024	195		2,938.48		2,500		2,342		1,835			(158)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	06/07/2023	06/12/2024	584		2,874.27		12,600		11,802		10,576			(798)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BOA-	06/07/2023	06/12/2024	1,285		2,768.96		58,080		54,400		57,066			(3,680)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	06/07/2023	06/12/2024	15		33,564.02		8,745		8,191		10,276			(554)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	06/07/2023	06/12/2024	56		37,300.84		5,491		5,143		4,623			(348)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	06/07/2023	06/12/2024	175		36,358.22		41,890		39,236		41,747			(2,654)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	06/07/2023	06/12/2024	2,789		364.94		14,300		13,394		14,933			(906)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	06/07/2023	06/12/2024	7,811		360.99		52,080		48,780		54,238			(3,300)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	06/07/2023	06/12/2024	26,779		357.77		216,960		203,212		226,660			(13,748)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	06/07/2023	06/06/2025	6,137		357.77		67,540		65,374		69,849			(2,166)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	06/07/2023	06/12/2024	1,674		359.20		12,480		11,689		12,995			(791)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	MS-	06/07/2023	06/12/2024	2,493		939.00		29,486		27,618		32,651			(1,868)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	MS-	06/07/2023	06/12/2024	10,950		923.32		194,526		182,199		217,921			(12,327)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	MS-	06/07/2023	06/06/2025	5,529		918.71		142,749		138,170		147,978			(4,579)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	06/07/2023	06/12/2024	36,259		377.73		195,840		183,430		244,053			(12,410)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	06/07/2023	06/12/2024	36,825		367.14		391,300		366,504		467,753			(24,796)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	06/07/2023	06/12/2024	2,833		379.49		13,500		12,645		16,858			(855)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/07/2023	06/07/2028	100,000		922.40		18,640		18,402		18,360			(238)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	WF-	06/08/2023	06/12/2024	6,026		181.25		18,150		17,047		15,115			(1,103)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	TB-	06/08/2023	06/12/2024	319		1,927.79		10,020		9,411		10,180			(609)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	TB-	06/08/2023	06/12/2024	798		1,886.42		37,800		35,503		38,618			(2,297)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	TB-	06/08/2023	06/12/2024	1,808		1,884.54		82,620		77,599		84,304			(5,021)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	06/08/2023	06/12/2024	48		15,208.76		12,460		11,703		14,291			(757)				

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)
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	06/08/2023	06/12/2024	90		14,948.04		31,148		29,255		35,440			(1,893)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BNP-	06/08/2023	06/12/2024	435		14,441.08		164,367		154,377		183,696			(9,990)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	06/08/2023	06/12/2024	900		14,484.54		10,440		9,805		11,579			(635)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	06/08/2023	06/12/2024	4,400		14,484.54		82,720		77,692		97,343			(5,028)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	06/08/2023	06/12/2024	18		34,679.45		14,610		13,722		15,750			(888)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	06/08/2023	06/12/2024	77		34,544.11		60,736		57,045		65,452			(3,691)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	06/08/2023	06/12/2024	233		33,765.94		229,890		215,918		246,853			(13,972)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	WF-	06/08/2023	06/12/2024	163		4,413.71		11,690		10,980		12,657			(711)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	WF-	06/08/2023	06/12/2024	628		4,267.59		89,640		84,192		99,751			(5,448)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	ML-	06/08/2023	06/12/2024	700		0.99		21,980		20,644		23,094			(1,336)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	ML-	06/08/2023	06/12/2024	2,900		0.98		88,740		83,347		92,413			(5,393)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	06/08/2023	06/12/2024	2,776		367.11		13,965		13,116		13,247			(849)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/08/2023	06/12/2024	129,887		255.59		897,800		843,233		728,732			(54,567)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	06/08/2023	06/12/2024	7,494		363.51		47,928		45,015		45,525			(2,913)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	06/08/2023	06/12/2024	26,369		359.90		210,872		198,055		200,635			(12,816)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/08/2023	06/06/2025	53,118		256.36		454,840		440,866		355,115			(13,974)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	06/08/2023	06/12/2024	1,665		361.71		11,934		11,209		11,345			(725)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	GS-	06/08/2023	06/06/2025	5,829		360.27		62,748		60,820		62,717			(1,928)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/08/2023	06/12/2024	28,691		261.52		122,100		114,679		87,601			(7,421)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	06/08/2023	06/12/2024	36,451		378.67		203,820		191,432		255,179			(12,388)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	06/08/2023	06/12/2024	37,016		367.70		394,310		370,345		481,998			(23,965)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	BOA-	06/08/2023	06/12/2024	5,086		351.42		48,780		45,815		57,737			(2,965)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	BOA-	06/08/2023	06/12/2024	5,369		351.77		79,420		74,593		85,484			(4,827)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/08/2023	06/08/2028	1,900,000		257.91		356,250		351,893		333,640			(4,357)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	BOA-	06/08/2023	06/06/2025	4,633		573.47		113,040		109,567		132,723			(3,473)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	06/08/2023	06/12/2024	1,877		2,498.46		110,112		103,420		118,690			(6,692)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/08/2023	06/07/2030	1,600,000		257.91		438,880		435,046		411,680			(3,834)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	06/08/2023	06/12/2024	587		2,621.21		35,445		33,291		39,070			(2,154)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	06/08/2023	06/12/2024	274		2,636.55		11,914		11,190		13,112			(724)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	06/14/2023	06/20/2024	203		35,950.13		91,080		87,076		81,823			(4,004)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	06/14/2023	06/20/2024	44		37,649.09		5,250		5,019		2,919			(231)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	06/14/2023	06/20/2024	29		37,445.22		4,100		3,920		2,427			(180)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	06/14/2023	06/20/2024	24		33,809.43		17,440		16,673		18,437			(767)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	MS-	06/14/2023	06/20/2024	29		33,673.51		21,400		20,459		22,484			(941)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	06/14/2023	06/20/2024	4,500		15,005.69		51,300		49,045		63,079			(2,255)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	06/14/2023	06/20/2024	1,000		15,005.69		11,400		10,899		14,018			(501)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	06/14/2023	06/20/2024	640		1,932.19		47,220		45,144		42,456			(2,076)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	06/14/2023	06/20/2024	534		2,085.87		12,070		11,539		8,347			(531)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	06/14/2023	06/20/2024	587		2,121.47		9,768		9,339		6,216			(429)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	06/14/2023	06/20/2024	427		1,860.97		15,496		14,815		16,055			(681)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	06/14/2023	06/20/2024	267		1,836.61		10,415		9,957		10,834			(458)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	06/14/2023	06/20/2024	1,666		366.01		9,000		8,604		8,290			(396)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	06/14/2023	06/20/2024	4,441		364.93		25,760		24,628		23,833			(1,132)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	JPM-	06/14/2023	06/20/2024	28,591		360.61		219,390		209,745		204,202			(9,645)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	06/14/2023	06/13/2025	6,107		360.25		66,440		64,957		63,919			(1,483)				
BESGUVCX - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/14/2023	06/14/2028	300,000		928.69		55,680		55,185		53,100			(495)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/14/2023	06/20/2024	2,154		941.69		27,200		26,004		23,271			(1,196)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/14/2023	06/20/2024	16,906		927.76		312,430		298,695		289,621			(13,735)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/14/2023	06/13/2025	5,492		925.90		143,310		140,112		123,731			(3,198)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	06/14/2023	06/20/2024	37,264		380.08		195,360		186,771		220,707			(8,589)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	06/14/2023	06/20/2024	46,580		369.46		480,150		459,041		535,511			(21,109)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	JPM-	06/14/2023	06/20/2024	2,258		382.21		10,080		9,637		11,468			(443)				
SP500LV5 - 2YR	INDEX LIAB	EX 5	Equity/Index	JPM-	06/14/2023	06/13/2025	3,670		350.68		137,280		134,217		147,831			(3,063)				
BESGUVCX - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/14/2023	06/14/2030	200,000		928.69		54,340		53,995		51,560			(345)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	06/14/2023	06/20/2024	974		2,761.60		45,000		43,022		47,054			(1,978)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	06/14/2023	06/20/2024	429		2,864.26		10,120		9,675		8,895			(445)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	MS-	06/14/2023	06/20/2024	312		2,889.93		6,240		5,966		5,183			(274)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	06/15/2023	06/20/2024	4,500		15,185.48		49,950		47,886		56,364			(2,064)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	06/15/2023	06/20/2024	1,100		15,185.48		12,210		11,705		13,778			(505)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	06/15/2023	06/20/2024	461		15,139.92		170,576		163,527		167,465			(7,049)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	06/15/2023	06/20/2024	72		15,610.67		19,880		19,059		19,856			(822)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	06/15/2023	06/20/2024	33		15,884.01		10,063		9,647		9,979			(416)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	06/15/2023	06/20/2024	1,376		1,911.95		62,608		60,021		61,633			(2,587)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	06/15/2023	06/20/2024	371		1,947.84		14,742		14,133		14,397			(609)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	SG-	06/15/2023	06/20/2024	6,597		187.00		18,240		17,486		14,711			(754)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	ML-	06/15/2023	06/20/2024	3,300		0.99		108,240		103,767		106,876			(4,473)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	ML-	06/15/2023	06/20/2024	500		1.02		7,600		7,286		7,125			(314)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BNP-	06/15/2023	06/20/2024	641		4,373.85		90,440		86,702		90,725			(3,738)				

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DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	BNP-	06/15/2023	06/20/2024	137		4,382.58		16,200		15,531		16,171			(670)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	06/15/2023	06/20/2024	198		34,476.87		143,888		137,942		142,212			(5,946)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BNP-	06/15/2023	06/20/2024	58		35,681.15		32,080		30,754		30,970			(1,326)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/15/2023	06/20/2024	131,028		258.96		792,200		759,461		532,588			(32,739)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/15/2023	06/13/2025	67,826		258.96		549,120		537,617		378,849			(11,503)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/15/2023	06/20/2024	23,508		263.89		93,940		90,058		55,260			(3,882)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	06/15/2023	06/20/2024	1,382		367.29		7,750		7,430		5,526			(320)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	06/15/2023	06/20/2024	4,421		366.57		25,920		24,849		18,713			(1,071)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	UBS-	06/15/2023	06/20/2024	28,463		361.87		224,540		215,260		170,506			(9,280)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/15/2023	06/14/2030	400,000		259.48		109,440		108,788		100,520			(652)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	SG-	06/15/2023	06/20/2024	37,056		382.22		203,280		194,879		193,739			(8,401)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	SG-	06/15/2023	06/20/2024	46,320		371.53		470,250		450,816		455,466			(19,434)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	UBS-	06/15/2023	06/13/2025	6,356		361.50		69,920		68,455		56,329			(1,465)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	SG-	06/15/2023	06/20/2024	3,930		355.86		35,000		33,554		33,849			(1,446)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	SG-	06/15/2023	06/20/2024	3,369		355.86		46,560		44,636		44,651			(1,924)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	MS-	06/15/2023	06/13/2025	6,308		563.43		205,920		201,606		218,089			(4,314)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	06/15/2023	06/20/2024	1,699		2,574.97		113,608		108,913		119,424			(4,695)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	06/15/2023	06/20/2024	270		2,686.36		16,058		15,394		17,008			(664)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	06/22/2023	06/26/2024	183		37,171.64		26,660		26,071		26,079			(589)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	06/22/2023	06/26/2024	80		37,646.90		7,560		7,393		6,903			(167)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	06/22/2023	06/26/2024	24		38,902.92		800		782		567			(18)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	06/22/2023	06/26/2024	15		33,946.71		9,750		9,535		10,570			(215)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	BOA-	06/22/2023	06/26/2024	21		34,150.39		11,270		11,021		12,210			(249)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	SG-	06/22/2023	06/26/2024	6,400		15,042.32		92,160		90,123		95,062			(2,037)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	SG-	06/22/2023	06/26/2024	1,000		15,042.32		12,800		12,517		13,110			(283)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	06/22/2023	06/26/2024	649		2,044.08		14,352		14,035		17,145			(317)				
RUSSELL 2000	INDEX LIAB	EX 5	Equity/Index	BNP-	06/22/2023	06/26/2024	812		2,093.98		11,115		10,869		12,873			(246)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	06/22/2023	06/26/2024	1,395		364.24		7,496		7,330		8,289			(166)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	06/22/2023	06/26/2024	3,905		360.66		26,559		25,972		28,991			(587)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	GS-	06/22/2023	06/20/2025	7,252		358.51		77,467		76,602		84,588			(865)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	MS-	06/22/2023	06/26/2024	42,106		381.88		238,500		233,229		250,744			(5,271)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	06/22/2023	06/26/2024	32,914		358.51		255,765		250,112		277,241			(5,653)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	MS-	06/22/2023	06/26/2024	39,861		371.91		401,860		392,978		429,795			(8,882)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	GS-	06/22/2023	06/26/2024	1,395		358.15		11,075		10,830		11,991			(245)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	MS-	06/22/2023	06/26/2024	4,772		383.67		23,970		23,440		25,276			(530)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	GS-	06/22/2023	06/26/2024	2,694		943.90		34,848		34,077		39,005			(770)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	06/22/2023	06/26/2024	1,297		2,750.13		51,315		50,181		70,739			(1,134)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	06/22/2023	06/26/2024	511		2,869.71		8,398		8,212		10,630			(186)				
BESGUVCX - 1YR	INDEX LIAB	EX 5	Equity/Index	GS-	06/22/2023	06/26/2024	11,636		932.77		199,346		194,941		221,438			(4,406)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	06/22/2023	06/26/2024	236		2,869.71		3,876		3,790		4,906			(86)				
BESGUVCX - 2YR	INDEX LIAB	EX 5	Equity/Index	GS-	06/22/2023	06/20/2025	5,279		933.69		121,623		120,264		134,450			(1,359)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	06/22/2023	06/26/2024	314		2,521.17		16,656		16,288		19,264			(368)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	06/22/2023	06/26/2024	197		2,549.15		7,690		7,520		8,992			(170)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	06/23/2023	06/26/2024	430		14,846.80		160,198		157,092		165,884			(3,106)				
RAINBOW	INDEX LIAB	EX 5	Equity/Index	ML-	06/23/2023	06/26/2024	2,100		0.99		69,510		68,162		73,490			(1,348)				
DJ EURO STOXX 50	INDEX LIAB	EX 5	Equity/Index	WF-	06/23/2023	06/26/2024	773		4,284.42		96,360		94,491		108,397			(1,869)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	06/23/2023	06/26/2024	114		15,308.44		35,056		34,376		37,512			(680)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	GS-	06/23/2023	06/26/2024	40		15,487.13		16,975		16,646		18,266			(329)				
SPDR GOLD	INDEX LIAB	EX 5	Equity/Index	SG-	06/23/2023	06/26/2024	9,540		178.20		22,100		21,671		20,695			(429)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	GS-	06/23/2023	06/26/2024	187		33,896.06		171,215		167,895		183,003			(3,320)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	GS-	06/23/2023	06/26/2024	50		35,009.07		48,498		47,557		55,553			(940)				
DOW INDUSTRIAL	INDEX LIAB	EX 5	Equity/Index	GS-	06/23/2023	06/26/2024	39		35,481.25		30,485		29,894		35,295			(591)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	06/23/2023	06/26/2024	6,400		14,891.48		93,440		91,628		97,124			(1,812)				
NASDAQ 100	INDEX LIAB	EX 5	Equity/Index	BOA-	06/23/2023	06/26/2024	1,000		14,891.48		12,900		12,650		13,161			(250)				
S&P MARC 5% - 2YR	INDEX LIAB	EX 5	Equity/Index	BOA-	06/23/2023	06/23/2025	6,972		358.91		72,750		72,041		76,084			(709)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	06/23/2023	06/26/2024	32,631		358.91		248,040		243,230		262,503			(4,810)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/23/2023	06/26/2024	115,599		255.63		733,590		719,365		653,877			(14,225)				
S&P MARC 5%	INDEX LIAB	EX 5	Equity/Index	BOA-	06/23/2023	06/26/2024	1,394		358.56		10,800		10,591		11,459			(209)				
FIDMFYDN - 1YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/23/2023	06/26/2024	28,024		260.26		120,960		118,614		100,497			(2,346)				
FIMFYDN - 2YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/23/2023	06/23/2025	66,168		255.63		555,900		550,481		464,493			(5,419)				
SP500LV5	INDEX LIAB	EX 5	Equity/Index	MS-	06/23/2023	06/26/2024	7,608		354.19		71,550		70,163		81,835			(1,387)				
FIDMFYDN - 5YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/23/2023	06/23/2028	900,000		256.92		168,300		167,645		161,190			(655)				
FIDMFYDN - 7YR	INDEX LIAB	EX 5	Equity/Index	CITI-	06/23/2023	06/21/2030	1,000,000		256.92		273,800		273,039		260,600			(761)				
SP500LV5 - 1YR	INDEX LIAB	EX 5	Equity/Index	MS-	06/23/2023	06/26/2024	3,663		354.90		43,940		43,088		42,477			(852)				
SP500LV8	INDEX LIAB	EX 5	Equity/Index	MS-	06/23/2023	06/23/2025	5,003		574.77		132,340		131,050		147,100			(1,290)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	06/23/2023	06/26/2024	1,630		2,545.11		90,159		88,411		101,121			(1,748)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	06/23/2023	06/26/2024	517		2,602.96		25,480		24,986		29,141			(494)				
S&P 400 MIDCAP	INDEX LIAB	EX 5	Equity/Index	BNP-	06/23/2023	06/26/2024	398		2,633.14		22,420		21,985		26,136			(435)				

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 MARC 5%...	INDEX LIAB...	EX 5...	Equity/Index...	BOA-	.06/23/2023.	.06/26/2024.	1,394		364.65		7,350		7,207		7,801			(143)				
S&P MARC 5%...	INDEX LIAB...	EX 5...	Equity/Index...	BOA-	.06/23/2023.	.06/26/2024.	4,183		361.06		27,750		27,212		29,510			(538)				
RUSSELL 2000...	INDEX LIAB...	EX 5...	Equity/Index...	MS-	.06/23/2023.	.06/26/2024.	1,812		1,839.85		92,631		90,835		103,301			(1,796)				
RUSSELL 2000...	INDEX LIAB...	EX 5...	Equity/Index...	MS-	.06/23/2023.	.06/26/2024.	659		1,883.57		21,468		21,052		23,967			(416)				
RUSSELL 2000...	INDEX LIAB...	EX 5...	Equity/Index...	MS-	.06/23/2023.	.06/26/2024.	384		1,909.07		19,523		19,144		22,524			(379)				
SP500LV5...	INDEX LIAB...	EX 5...	Equity/Index...	MS-	.06/23/2023.	.06/26/2024.	42,265		380.45		232,500		227,992		276,260			(4,508)				
SP500LV5...	INDEX LIAB...	EX 5...	Equity/Index...	MS-	.06/23/2023.	.06/26/2024.	39,730		370.51		393,390		385,762		460,509			(7,628)				
NASDAQ 100...	INDEX LIAB...	EX 5...	Equity/Index...	GS-	.06/28/2023.	.07/03/2024.	5,600		14,964.58		73,360		72,956		91,055			(404)				
NASDAQ 100...	INDEX LIAB...	EX 5...	Equity/Index...	GS-	.06/28/2023.	.07/03/2024.	800		14,964.58		12,000		11,934		14,749			(66)				
RUSSELL 2000...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	.06/28/2023.	.07/03/2024.	646		2,048.29		12,960		12,889		4,784			(71)				
RUSSELL 2000...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	.06/28/2023.	.07/03/2024.	430		2,094.76		5,304		5,275		2,166			(29)				
RUSSELL 2000...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	.06/28/2023.	.07/03/2024.	592		2,111.49		6,094		6,060		2,557			(34)				
RUSSELL 2000...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	.06/28/2023.	.07/03/2024.	269		1,860.56		8,665		8,617		906			(48)				
S&P 400 MIDCAP...	INDEX LIAB...	EX 5...	Equity/Index...	BOA-	.06/28/2023.	.07/03/2024.	1,010		2,744.95		49,920		49,645		65,039			(275)				
S&P 400 MIDCAP...	INDEX LIAB...	EX 5...	Equity/Index...	BOA-	.06/28/2023.	.07/03/2024.	466		2,871.12		8,760		8,712		12,076			(48)				
S&P 400 MIDCAP...	INDEX LIAB...	EX 5...	Equity/Index...	BOA-	.06/28/2023.	.07/03/2024.	427		2,940.65		4,290		4,266		6,028			(24)				
DOW INDUSTRIAL...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	.06/28/2023.	.07/03/2024.	210		36,222.34		57,155		56,840		20,309			(315)				
DOW INDUSTRIAL...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	.06/28/2023.	.07/03/2024.	71		37,373.33		6,552		6,516		1,802			(36)				
DOW INDUSTRIAL...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	.06/28/2023.	.07/03/2024.	30		38,321.21		1,100		1,094		188			(6)				
DOW INDUSTRIAL...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	.06/28/2023.	.07/03/2024.	21		33,818.80		11,067		11,006		1,375			(61)				
S&P MARC 5%...	INDEX LIAB...	EX 5...	Equity/Index...	GS-	.06/28/2023.	.07/03/2024.	3,343		364.67		18,017		17,918		19,551			(99)				
S&P MARC 5%...	INDEX LIAB...	EX 5...	Equity/Index...	GS-	.06/28/2023.	.07/03/2024.	5,015		362.16		31,916		31,740		34,322			(176)				
S&P MARC 5%...	INDEX LIAB...	EX 5...	Equity/Index...	GS-	.06/28/2023.	.07/03/2024.	31,482		359.28		239,876		238,555		255,606			(1,322)				
BESGUVCX - 1YR...	INDEX LIAB...	EX 5...	Equity/Index...	JPM-	.06/28/2023.	.07/03/2024.	10,650		930.48		197,010		195,924		214,014			(1,086)				
S&P MARC 5%...	INDEX LIAB...	EX 5...	Equity/Index...	GS-	.06/28/2023.	.07/03/2024.	1,393		359.64		10,384		10,327		11,077			(57)				
S&P MARC 5% - 2YR...	INDEX LIAB...	EX 5...	Equity/Index...	GS-	.06/28/2023.	.06/27/2025.	6,687		358.57		72,631		72,429		78,240			(203)				
BESGUVCX - 2YR...	INDEX LIAB...	EX 5...	Equity/Index...	JPM-	.06/28/2023.	.06/27/2025.	2,689		924.91		74,250		74,043		78,285			(207)				
BESGUVCX - 1YR...	INDEX LIAB...	EX 5...	Equity/Index...	JPM-	.06/28/2023.	.07/03/2024.	1,291		938.85		19,440		19,333		21,221			(107)				
BESGUVCX - 5YR...	INDEX LIAB...	EX 5...	Equity/Index...	CITI-	.06/28/2023.	.06/28/2028.	200,000		929.56		37,280		37,239		35,180			(41)				
SP500LV5...	INDEX LIAB...	EX 5...	Equity/Index...	WF-	.06/28/2023.	.07/03/2024.	46,236		371.01		452,640		450,146		518,040			(2,494)				
SP500LV5...	INDEX LIAB...	EX 5...	Equity/Index...	WF-	.06/28/2023.	.07/03/2024.	1,410		377.04		9,550		9,497		11,241			(53)				
SP500LV5...	INDEX LIAB...	EX 5...	Equity/Index...	WF-	.06/28/2023.	.07/03/2024.	34,959		380.23		190,960		189,908		222,274			(1,052)				
RUSSELL 2000...	INDEX LIAB...	EX 5...	Equity/Index...	WF-	.06/29/2023.	.07/03/2024.	2,179		1,896.64		118,900		118,572		118,900			(328)				
RUSSELL 2000...	INDEX LIAB...	EX 5...	Equity/Index...	WF-	.06/29/2023.	.07/03/2024.	478		1,917.34		18,090		18,040		18,090			(50)				
NASDAQ 100...	INDEX LIAB...	EX 5...	Equity/Index...	MS-	.06/29/2023.	.07/03/2024.	482		15,059.46		192,312		191,781		192,312			(531)				
NASDAQ 100...	INDEX LIAB...	EX 5...	Equity/Index...	MS-	.06/29/2023.	.07/03/2024.	114		15,731.76		33,983		33,889		33,983			(94)				
SPDR GOLD...	INDEX LIAB...	EX 5...	Equity/Index...	SG-	.06/29/2023.	.07/03/2024.	7,906		177.09		22,120		22,059		22,120			(61)				
NASDAQ 100...	INDEX LIAB...	EX 5...	Equity/Index...	MS-	.06/29/2023.	.07/03/2024.	5,700		14,939.95		74,670		74,464		74,670			(206)				
NASDAQ 100...	INDEX LIAB...	EX 5...	Equity/Index...	MS-	.06/29/2023.	.07/03/2024.	900		14,939.95		13,320		13,283		13,320			(37)				
DOW INDUSTRIAL...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	.06/29/2023.	.07/03/2024.	240		34,327.15		203,852		203,289		203,852			(563)				
DOW INDUSTRIAL...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	.06/29/2023.	.07/03/2024.	62		35,282.58		53,466		53,318		53,466			(148)				
DOW INDUSTRIAL...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	.06/29/2023.	.07/03/2024.	15		36,169.76		8,195		8,172		8,195			(23)				
RAINBOW...	INDEX LIAB...	EX 5...	Equity/Index...	ML-	.06/29/2023.	.07/03/2024.	5,100		1.01		163,710		163,258		163,710			(452)				
RAINBOW...	INDEX LIAB...	EX 5...	Equity/Index...	ML-	.06/29/2023.	.07/03/2024.	1,100		1.03		23,100		23,036		23,100			(64)				
DJ EURO STOXX 50...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	.06/29/2023.	.07/03/2024.	804		4,363.39		105,700		105,408		105,700			(292)				
DJ EURO STOXX 50...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	.06/29/2023.	.07/03/2024.	184		4,385.17		12,640		12,605		12,640			(35)				
S&P 400 MIDCAP...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	.06/29/2023.	.07/03/2024.	2,111		2,618.38		135,850		135,475		135,850			(375)				
S&P 400 MIDCAP...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	.06/29/2023.	.07/03/2024.	422		2,761.68		16,797		16,751		16,797			(46)				
S&P MARC 5%...	INDEX LIAB...	EX 5...	Equity/Index...	BOA-	.06/29/2023.	.07/03/2024.	3,354		363.45		18,120		18,070		18,120			(50)				
S&P MARC 5%...	INDEX LIAB...	EX 5...	Equity/Index...	BOA-	.06/29/2023.	.07/03/2024.	5,032		360.94		32,040		31,951		32,040			(89)				
S&P MARC 5%...	INDEX LIAB...	EX 5...	Equity/Index...	BOA-	.06/29/2023.	.07/03/2024.	31,588		358.08		240,690		240,025		240,688			(665)				
S&P MARC 5% - 2YR...	INDEX LIAB...	EX 5...	Equity/Index...	BOA-	.06/29/2023.	.06/27/2025.	6,709		357.01		73,440		73,337		73,440			(103)				
FIDMFYDN - 1YR...	INDEX LIAB...	EX 5...	Equity/Index...	CITI-	.06/29/2023.	.07/03/2024.	124,924		257.72		674,100		672,238		674,101			(1,862)				
FIMFYDN - 2YR...	INDEX LIAB...	EX 5...	Equity/Index...	CITI-	.06/29/2023.	.06/27/2025.	38,139		257.72		284,200		283,803		284,198			(397)				
FIDMFYDN - 1YR...	INDEX LIAB...	EX 5...	Equity/Index...	CITI-	.06/29/2023.	.07/03/2024.	28,799		263.38		93,980		93,720		93,979			(260)				
FIDMFYDN - 5YR...	INDEX LIAB...	EX 5...	Equity/Index...	CITI-	.06/29/2023.	.06/29/2028.	300,000		256.95		55,800		55,769		55,800			(31)				
FIDMFYDN - 7YR...	INDEX LIAB...	EX 5...	Equity/Index...	CITI-	.06/29/2023.	.06/28/2030.	100,000		256.95		27,200		27,189		27,200			(11)				
SP500LV5...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	.06/29/2023.	.07/03/2024.	34,843		381.85		184,760		184,250		184,760			(510)				
SP500LV5...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	.06/29/2023.	.07/03/2024.	45,802		372.60		448,250		447,012		448,250			(1,238)				
SP500LV5...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	.06/29/2023.	.07/03/2024.	2,810		357.65		24,200		24,133		24,200			(67)				
SP500LV5 - 1YR...	INDEX LIAB...	EX 5...	Equity/Index...	BNP-	.06/29/2023.	.07/03/2024.	3,091		356.94		26,400		26,327		26,400			(73)				
SP500LV8...	INDEX LIAB...	EX 5...	Equity/Index...	MS-	.06/29/2023.	.06/27/2025.	4,792		582.23		117,500		117,336		117,500			(164)				
DOW INDUSTRIAL...	INDEX LIAB...	EX 5...	Equity/Index...	WF-	.06/29/2022.	.07/05/2023.	32		30,781.07	17,800			96					(8,827)				
DOW INDUSTRIAL...	INDEX LIAB...	EX 5...	Equity/Index...	WF-	.06/29/2022.	.07/05/2023.	216		33,449.59	126,630			2,191					(201,355)				
SP500LV5...	INDEX LIAB...	EX 5...	Equity/Index...	WF-	.06/29/2022.	.07/05/2023.	2,891		353.53	29,100			157					(14,431)				
RUSSELL 2000...	INDEX LIAB...	EX 5...	Equity/Index...	BARCLAYS-	.06/29/2022.	.07/05/2023.	349		1,678.10	10,566			57					(5,240)				
RUSSELL 2000...	INDEX LIAB...	EX 5...	Equity/Index...	BARCLAYS-	.06/29/2022.	.07/05/2023.	291		1,772.67	9,895			53					(4,907)				
0159999999 - Purchased Options - Hedging Other - Call Options and Warrants										613,755,164	572,975,447		610,958,303	XXX	1,481,387,940			(427,465,724)			XXX	XXX
Purchased Options - Hedging Other - Put Options																						

E06.59

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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 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/12/2023	02/16/2024	50		4,100.00		586,580		549,919		416,533			(36,661)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/20/2023	10/20/2023	25		4,250.00		198,152		173,383		149,451			(24,769)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/20/2023	01/19/2024	25		4,250.00		302,062		280,487		239,506			(21,576)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/12/2023	02/16/2024	10		4,100.00		117,320		109,987		83,307			(7,333)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/20/2023	10/20/2023	5		4,250.00		39,635		34,680		29,890			(4,954)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/20/2023	01/19/2024	5		4,250.00		60,417		56,101		47,901			(4,315)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/27/2023	09/15/2023	25		4,000.00		421,292		131,654		47,208			(289,638)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/27/2023	09/15/2023	25		4,000.00		428,442		133,888		47,208			(294,554)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/04/2023	10/20/2023	25		3,700.00		250,042		175,030		40,309			(75,013)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/05/2023	10/20/2023	25		3,700.00		186,043		130,230		40,309			(55,813)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/20/2023	07/07/2023	50		3,875.00		5,130		2,565		1			(2,565)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/20/2023	07/14/2023	50		3,825.00		8,530		4,265		11			(4,265)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/20/2023	07/28/2023	50		4,025.00		42,180		21,090		6,292			(21,090)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/21/2023	12/15/2023	50		3,900.00		282,580		259,032		217,159			(23,548)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/22/2023	11/17/2023	25		3,900.00		114,292		102,863		88,767			(11,429)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/28/2023	08/18/2023	125		4,150.00		278,911		209,183		209,316			(69,728)				
0169999999 - Purchased Options - Hedging Other - Put Options											3,321,610		2,374,358	XXX	1,663,168			(947,252)			XXX	XXX
Purchased Options - Hedging Other - Caps																						
0179999999 - Purchased Options - Hedging Other - Caps														XXX							XXX	XXX
Purchased Options - Hedging Other - Floors																						
3.00 3ML 7/14-7/23		N/A	Interest Rate...	BAML-	07/03/2008	07/17/2023	38,000,000		3.00 - 3L	836,000						128,771		(128,771)				
0189999999 - Purchased Options - Hedging Other - Floors										836,000				XXX		128,771		(128,771)			XXX	XXX
Purchased Options - Hedging Other - Collars																						
0199999999 - Hedging Other - Collars														XXX							XXX	XXX
Purchased Options - Hedging Other - Other																						
0209999999 - Purchased Options - Hedging Other - Other														XXX							XXX	XXX
0219999999 - Purchased Options - Hedging Other - Subtotal - Hedging Other										614,591,164	576,297,057		613,332,660	XXX	1,483,051,108	128,771		(428,541,747)			XXX	XXX
Purchased Options - Replications - Call Options and Warrants																						
0229999999 - Purchased Options - Replications - Call Options and Warrants														XXX							XXX	XXX
Purchased Options - Replications - Put Options																						
0239999999 - Purchased Options - Replications - Put Options														XXX							XXX	XXX
Purchased Options - Replications - Caps																						
0249999999 - Purchased Options - Replications - Caps														XXX							XXX	XXX
Purchased Options - Replications - Floors																						
0259999999 - Purchased Options - Replications - Floors														XXX							XXX	XXX
Purchased Options - Replications - Collars																						
0269999999 - Purchased Options - Replications - Collars														XXX							XXX	XXX
Purchased Options - Replications - Other																						
0279999999 - Purchased Options - Replications - Other														XXX							XXX	XXX
0289999999 - Purchased Options - Replications - Subtotal – Replications														XXX							XXX	XXX
Purchased Options - Income Generation - Call Options and Warrants																						
0299999999 - Purchased Options - Income Generation - Call Options and Warrants														XXX							XXX	XXX
Purchased Options - Income Generation - Put Options																						
0309999999 - Purchased Options - Income Generation - Put Options														XXX							XXX	XXX
Purchased Options - Income Generation - Caps																						
0319999999 - Purchased Options - Income Generation - Caps														XXX							XXX	XXX
Purchased Options - Income Generation - Floors																						
0329999999 - Purchased Options - Income Generation - Floors														XXX							XXX	XXX
Purchased Options - Income Generation - Collars																						
0339999999 - Purchased Options - Income Generation - Collars														XXX							XXX	XXX
Purchased Options - Income Generation - Other																						
0349999999 - Purchased Options - Income Generation - Other														XXX							XXX	XXX
0359999999 - Purchased Options - income Generation - Subtotal – Income Generation														XXX							XXX	XXX
Purchased Options - Other - Call Options and Warrants																						
0369999999 - Purchased Options - Other - Call Options and Warrants														XXX							XXX	XXX
Purchased Options - Other - Put Options																						
0379999999 - Purchased Options - Other - Put Options														XXX							XXX	XXX
Purchased Options - Other - Caps																						
0389999999 - Purchased Options - Other - Caps														XXX							XXX	XXX
Purchased Options - Other - Floors																						
0399999999 - Purchased Options - Other - Floors														XXX							XXX	XXX
Purchased Options - Other - Collars																						

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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)
0409999999 - Purchased Options - Other - Collars														XXX							XXX	XXX
Purchased Options - Other - Other																						
0419999999 - Purchased Options - Other - Other														XXX							XXX	XXX
0429999999 - Purchased Options - Other - Subtotal - Other														XXX							XXX	XXX
0439999999 - Purchased Options - Total Purchased Options - Subtotal - Call Options and Warrants										613,755,164	572,975,447		610,958,303	XXX	1,481,387,940			(427,465,724)			XXX	XXX
0449999999 - Purchased Options - Total Purchased Options - Subtotal - Put Options											3,321,610		2,374,358	XXX	1,663,168			(947,252)			XXX	XXX
0459999999 - Purchased Options - Total Purchased Options - Subtotal - Caps														XXX							XXX	XXX
0469999999 - Purchased Options - Total Purchased Options - Subtotal - Floors										836,000				XXX		128,771		(128,771)			XXX	XXX
0479999999 - Purchased Options - Total Purchased Options - Subtotal - Collars														XXX							XXX	XXX
0489999999 - Purchased Options - Total Purchased Options - Subtotal - Other														XXX							XXX	XXX
0499999999 - Purchased Options - Total Purchased Options - Subtotal - Total Purchased Options										614,591,164	576,297,057		613,332,660	XXX	1,483,051,108	128,771		(428,541,747)			XXX	XXX
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
0509999999 - Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants														XXX							XXX	XXX
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
0519999999 - Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options														XXX							XXX	XXX
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
0529999999 - Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps														XXX							XXX	XXX
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
0539999999 - Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors														XXX							XXX	XXX
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
0549999999 - Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars														XXX							XXX	XXX
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																						
0559999999 - Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other														XXX							XXX	XXX
0569999999 - Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Subtotal - Hedging Effective														XXX							XXX	XXX
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
0579999999 - Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants														XXX							XXX	XXX
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
0589999999 - Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options														XXX							XXX	XXX
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
0599999999 - Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps														XXX							XXX	XXX
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
0609999999 - Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors														XXX							XXX	XXX
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
0619999999 - Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars														XXX							XXX	XXX
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																						
0629999999 - Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other														XXX							XXX	XXX
0639999999 - Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Subtotal - Hedging Effective														XXX							XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																						
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/12/2022	07/07/2023	10		3,990.00	(320,530)			(10,927)		(462,527)			160,265				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/12/2022	07/07/2023	5		4,250.00	(98,428)			(3,355)		(101,494)			49,214				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/19/2022	07/14/2023	10		3,940.00	(385,350)			(13,137)		(515,307)			192,675				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/19/2022	07/14/2023	5		4,220.00	(119,253)			(4,065)		(118,666)			59,626				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/26/2022	07/21/2023	10		4,060.00	(324,450)			(11,061)		(399,176)			162,225				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/26/2022	07/21/2023	10		4,360.00	(185,050)			(6,309)		(116,205)			92,525				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/02/2022	07/28/2023	10		4,150.00	(398,560)			(37,742)		(315,670)			202,299				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/02/2022	07/28/2023	10		4,430.00	(249,760)			(23,652)		(71,128)			126,772				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/09/2022	08/04/2023	10		4,270.00	(332,630)			(41,579)		(212,624)			166,315				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/09/2022	08/04/2023	10		4,580.00	(188,530)			(23,566)		(13,626)			94,265				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/16/2022	08/11/2023	10		4,290.00	(431,220)			(50,636)		(204,729)			215,610				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/16/2022	08/11/2023	5		4,630.00	(123,503)			(15,438)		(5,542)			61,751				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2022	08/18/2023	10		4,400.00	(277,110)			(34,639)		(124,405)			138,555				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2022	08/18/2023	5		4,730.00	(69,493)			(8,687)		(3,003)			34,746				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/30/2022	08/25/2023	10		4,300.00	(253,600)			(31,700)		(213,297)			126,800				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/30/2022	08/25/2023	10		4,620.00	(127,130)			(15,891)		(21,690)			63,565				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/06/2022	09/01/2023	10		4,100.00	(310,620)			(64,713)		(397,657)			155,310				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/06/2022	09/01/2023	10		4,400.00	(177,570)			(36,994)		(141,047)			88,785				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/13/2022	09/08/2023	10		4,080.00	(371,350)			(77,365)		(421,575)			185,675				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/13/2022	09/08/2023	10		4,380.00	(223,900)			(46,646)		(162,960)			111,950				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/20/2022	09/15/2023	10		4,105.00	(288,200)			(60,042)		(404,889)			144,100				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/20/2022	09/15/2023	5		4,380.00	(86,138)			(17,945)		(85,146)			43,069				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/27/2022	09/22/2023	10		3,920.00	(276,880)			(57,683)		(581,567)			138,440				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/27/2022	09/22/2023	10		4,220.00	(157,990)			(32,915)		(309,498)			78,995				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/04/2022	09/29/2023	10		3,780.00	(420,490)			(111,494)		(718,828)			213,431				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/04/2022	09/29/2023	10		4,040.00	(282,640)			(74,942)		(476,234)			143,461				

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S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/11/2022	10/06/2023	10		3,830.00	(315,270)			(91,954)		(677,271)			157,635				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/11/2022	10/06/2023	10		4,110.00	(194,470)			(56,720)		(420,119)			97,235				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/18/2022	10/13/2023	10		3,740.00	(420,080)			(122,523)		(767,601)			210,040				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/18/2022	10/13/2023	5		4,020.00	(139,543)			(40,700)		(253,919)			69,771				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/25/2022	10/20/2023	10		3,780.00	(489,450)			(142,756)		(735,342)			244,725				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/25/2022	10/20/2023	10		4,050.00	(343,010)			(100,045)		(487,300)			171,505				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/01/2022	10/27/2023	5		3,920.00	(199,268)			(70,951)		(305,390)			101,143				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/01/2022	10/27/2023	10		4,210.00	(254,250)			(90,528)		(353,789)			129,051				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/08/2022	11/03/2023	5		3,910.00	(200,788)			(75,295)		(312,606)			100,394				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/08/2022	11/03/2023	10		4,190.00	(261,820)			(98,183)		(377,188)			130,910				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/15/2022	11/10/2023	5		3,970.00	(232,558)			(87,209)		(288,079)			116,279				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/15/2022	11/10/2023	5		4,260.00	(152,313)			(57,117)		(162,528)			76,156				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/22/2022	11/17/2023	10		4,080.00	(377,620)			(141,608)		(484,124)			188,810				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/22/2022	11/17/2023	10		4,380.00	(227,280)			(85,230)		(237,008)			113,640				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/29/2022	11/24/2023	10		4,140.00	(328,020)			(123,008)		(437,488)			164,010				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/29/2022	11/24/2023	10		4,420.00	(197,320)			(73,995)		(213,485)			98,660				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/06/2022	12/01/2023	10		4,160.00	(310,661)			(142,386)		(426,393)			155,331				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/06/2022	12/01/2023	5		4,460.00	(86,738)			(39,755)		(96,043)			43,369				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/13/2022	12/08/2023	10		4,090.00	(385,850)			(176,848)		(491,955)			192,925				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/13/2022	12/08/2023	10		4,390.00	(230,840)			(105,802)		(248,621)			115,420				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/20/2022	12/15/2023	5		4,060.00	(144,993)			(66,455)		(261,689)			72,496				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/20/2022	12/15/2023	5		4,370.00	(78,178)			(35,831)		(134,967)			39,089				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/27/2022	12/22/2023	5		3,970.00	(167,103)			(76,589)		(303,997)			83,551				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/27/2022	12/22/2023	10		4,230.00	(209,420)			(95,984)		(386,682)			104,710				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/03/2023	12/29/2023	5		3,960.00		(164,373)		(82,186)		(311,108)			82,186				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/03/2023	12/29/2023	5		4,240.00		(97,848)		(48,924)		(192,318)			48,924				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/10/2023	01/05/2024	5		3,930.00		(190,448)		(103,159)		(327,102)			87,288				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/10/2023	01/05/2024	5		4,230.00		(111,363)		(60,321)		(199,521)			51,041				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/17/2023	01/12/2024	5		4,060.00		(175,318)		(94,964)		(273,724)			80,354				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/17/2023	01/12/2024	10		4,360.00		(192,700)		(104,379)		(304,548)			88,321				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/24/2023	01/19/2024	5		4,060.00		(176,843)		(95,790)		(276,598)			81,053				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/24/2023	01/19/2024	5		4,350.00		(97,098)		(52,595)		(159,227)			44,503				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/01/2023	01/26/2024	5		4,140.00		(162,408)		(95,968)		(245,825)			66,439				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/01/2023	01/26/2024	10		4,440.00		(165,220)		(97,630)		(259,523)			67,590				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/07/2023	02/02/2024	5		4,250.00		(146,513)		(91,570)		(204,195)			54,942				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/07/2023	02/02/2024	10		4,550.00		(143,790)		(89,869)		(193,820)			53,921				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/14/2023	02/09/2024	10		4,220.00		(340,610)		(212,881)		(438,179)			127,729				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/14/2023	02/09/2024	10		4,550.00		(166,510)		(104,069)		(200,235)			62,441				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/21/2023	02/16/2024	10		4,230.00		(273,860)		(171,163)		(436,034)			102,698				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/21/2023	02/16/2024	10		4,540.00		(129,590)		(80,994)		(212,726)			48,596				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/01/2023	02/23/2024	10		4,150.00		(277,440)		(189,164)		(505,151)			88,276				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/01/2023	02/23/2024	10		4,430.00		(142,360)		(97,064)		(290,984)			45,296				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/07/2023	03/01/2024	10		4,100.00		(322,670)		(228,558)		(551,317)			94,112				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/07/2023	03/01/2024	10		4,390.00		(171,820)		(121,706)		(325,317)			50,114				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/14/2023	03/08/2024	15		4,100.00		(384,558)		(272,395)		(834,570)			112,163				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/14/2023	03/08/2024	10		4,390.00		(124,300)		(88,046)		(331,111)			36,254				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/21/2023	03/15/2024	10		4,040.00		(349,620)		(247,648)		(610,964)			101,973				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/21/2023	03/15/2024	10		4,320.00		(195,930)		(138,784)		(388,206)			57,146				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/28/2023	03/22/2024	10		4,080.00		(320,680)		(227,148)		(583,284)			93,532				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/28/2023	03/22/2024	15		4,360.00		(259,683)		(183,942)		(547,053)			75,741				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/04/2023	03/28/2024	15		4,160.00		(522,663)		(403,876)		(784,549)			118,787				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/04/2023	03/28/2024	10		4,430.00		(198,280)		(153,216)		(319,880)			45,064				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/11/2023	04/05/2024	10		4,250.00		(299,180)		(236,851)		(458,518)			62,329				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/11/2023	04/05/2024	10		4,540.00		(151,440)		(119,890)		(253,635)			31,550				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/18/2023	04/12/2024	15		4,270.00		(461,268)		(365,170)		(673,324)			96,097				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/18/2023	04/12/2024	10		4,540.00		(164,430)		(130,174)		(259,652)			34,256				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/25/2023	04/19/2024	10		4,270.00		(281,380)		(222,759)		(454,519)			58,621				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/25/2023	04/19/2024	10		4,580.00		(127,350)		(100,819)		(241,098)			26,531				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/02/2023	04/26/2024	10		4,270.00		(290,900)		(251,232)		(459,746)			39,668				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/02/2023	04/26/2024	10		4,550.00		(146,020)		(126,108)		(264,996)			19,912				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/09/2023	05/03/2024	10		4,250.00		(303,490)		(265,554)		(480,073)			37,936				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/09/2023	05/03/2024	10		4,540.00		(151,530)		(132,589)		(276,797)			18,941				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/16/2023	05/10/2024	10		4,270.00		(288,550)		(252,481)		(470,082)			36,069				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/16/2023	05/10/2024	10		4,570.00		(134,350)		(117,556)		(263,807)			16,794				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/23/2023	05/17/2024	10		4,290.00		(312,810)		(273,709)		(460,273)			39,101				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/23/2023	05/17/2024	5		4,610.00		(70,828)		(61,974)		(122,758)			8,853				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/01/2023	05/24/2024	10		4,290.00		(333,120)		(317,978)		(465,463)			15,142				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/01/2023	05/24/2024	10		4,590.00		(164,060)		(156,603)		(262,763)			7,457				

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-	06/06/2023	05/31/2024	10		4,330.00		(339,680)		(324,240)		(440,768)			15,440				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/06/2023	05/31/2024	5		4,670.00		(75,533)		(72,099)		(111,034)			3,433				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/08/2023	07/07/2023	40		4,275.00		(272,855)		(136,428)		(712,808)			136,428				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/13/2023	06/07/2024	10		4,410.00		(350,380)		(335,781)		(389,334)			14,599				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/13/2023	06/07/2024	5		4,730.00		(83,943)		(80,445)		(98,131)			3,498				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/16/2023	07/14/2023	50		4,350.00		(605,220)		(302,610)		(577,271)			302,610				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/20/2023	06/14/2024	10		4,520.00		(295,280)		(282,977)		(321,455)			12,303				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/20/2023	06/14/2024	5		4,860.00		(62,083)		(59,496)		(71,769)			2,587				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/21/2023	07/21/2023	50		4,450.00		(126,620)		(63,310)		(248,007)			63,310				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/27/2023	06/21/2024	5		4,540.00		(131,423)		(125,947)		(156,725)			5,476				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/27/2023	06/21/2024	10		4,840.00		(116,100)		(111,263)		(155,542)			4,838				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/28/2023	07/28/2023	50		4,425.00		(195,570)		(97,785)		(373,081)			97,785				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/12/2022	07/07/2023	5		3,990.00	(160,263)			(6,678)		(231,263)			80,131				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/12/2022	07/07/2023	5		4,250.00	(98,428)			(4,101)		(101,494)			49,214				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/26/2022	07/21/2023	5		4,040.00	(167,598)			(6,983)		(209,486)			83,799				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/26/2022	07/21/2023	10		4,250.00	(231,020)			(9,626)		(214,584)			115,510				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/09/2022	08/04/2023	5		4,260.00	(169,003)			(21,125)		(110,773)			84,501				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/09/2022	08/04/2023	5		4,500.00	(110,648)			(13,831)		(20,119)			55,324				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2022	08/18/2023	5		4,440.00	(128,788)			(16,098)		(47,732)			64,394				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2022	08/18/2023	5		4,660.00	(81,848)			(10,231)		(5,753)			40,924				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/06/2022	09/01/2023	5		4,280.00	(112,973)			(23,536)		(118,950)			56,486				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/06/2022	09/01/2023	5		4,500.00	(71,273)			(14,848)		(36,834)			35,636				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/20/2022	09/15/2023	5		4,105.00	(144,098)			(30,020)		(202,445)			72,049				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/20/2022	09/15/2023	5		4,380.00	(86,138)			(17,945)		(85,146)			43,069				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/04/2022	09/29/2023	5		3,920.00	(171,493)			(50,019)		(293,499)			85,746				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/04/2022	09/29/2023	5		4,090.00	(129,648)			(37,814)		(215,448)			64,824				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/18/2022	10/13/2023	5		3,820.00	(188,428)			(54,958)		(346,179)			94,214				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/18/2022	10/13/2023	5		4,060.00	(130,753)			(38,136)		(235,872)			65,376				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/01/2022	10/27/2023	5		3,870.00	(213,353)			(75,966)		(328,356)			108,293				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/01/2022	10/27/2023	10		4,110.00	(300,160)			(106,875)		(440,146)			152,354				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/15/2022	11/10/2023	5		3,990.00	(226,518)			(84,944)		(279,102)			113,259				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/15/2022	11/10/2023	5		4,220.00	(162,363)			(60,886)		(179,100)			81,181				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/29/2022	11/24/2023	5		4,150.00	(161,393)			(60,522)		(214,473)			80,696				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/29/2022	11/24/2023	5		4,390.00	(104,768)			(39,288)		(117,724)			52,384				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/13/2022	12/08/2023	5		4,170.00	(170,423)			(78,110)		(211,923)			85,211				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/13/2022	12/08/2023	5		4,420.00	(108,693)			(49,817)		(113,377)			54,346				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/27/2022	12/22/2023	5		4,060.00	(143,923)			(65,965)		(264,765)			71,961				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/27/2022	12/22/2023	5		4,280.00	(94,388)			(43,261)		(173,229)			47,194				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/10/2023	01/05/2024	5		3,980.00		(175,998)		(95,332)		(305,155)			80,666				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/10/2023	01/05/2024	5		4,220.00		(113,688)		(61,581)		(203,578)			52,107				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/24/2023	01/19/2024	5		4,100.00		(164,703)		(89,214)		(259,656)			75,489				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/24/2023	01/19/2024	5		4,350.00		(97,098)		(52,595)		(159,227)			44,503				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/07/2023	02/02/2024	5		4,250.00		(146,513)		(91,570)		(204,195)			54,942				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/07/2023	02/02/2024	5		4,500.00		(82,428)		(51,517)		(112,729)			30,910				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/21/2023	02/16/2024	5		4,280.00		(123,493)		(77,183)		(198,426)			46,310				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/21/2023	02/16/2024	5		4,540.00		(64,793)		(40,495)		(106,363)			24,297				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/07/2023	03/01/2024	5		4,150.00		(146,803)		(103,985)		(255,201)			42,817				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/07/2023	03/01/2024	5		4,400.00		(83,738)		(59,314)		(159,067)			24,423				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/21/2023	03/15/2024	5		4,080.00		(162,788)		(115,308)		(288,915)			47,480				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/21/2023	03/15/2024	5		4,340.00		(93,238)		(66,043)		(186,654)			27,194				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/04/2023	03/28/2024	5		4,110.00		(189,943)		(146,774)		(281,656)			43,169				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/04/2023	03/28/2024	5		4,390.00		(109,138)		(84,334)		(174,032)			24,804				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/18/2023	04/12/2024	5		4,270.00		(153,753)		(121,721)		(224,441)			32,032				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/18/2023	04/12/2024	15		4,540.00		(246,648)		(195,263)		(389,478)			51,385				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/02/2023	04/26/2024	5		4,270.00		(145,448)		(125,614)		(229,873)			19,834				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/02/2023	04/26/2024	10		4,550.00		(146,020)		(126,108)		(264,996)			19,912				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/16/2023	05/10/2024	5		4,290.00		(138,343)		(121,050)		(227,560)			17,293				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/16/2023	05/10/2024	5		4,530.00		(75,743)		(66,275)		(144,308)			9,468				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/01/2023	05/24/2024	5		4,330.00		(153,893)		(146,897)		(218,061)			6,995				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/01/2023	05/24/2024	10		4,580.00		(168,800)		(161,127)		(268,745)			7,673				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/08/2023	07/07/2023	10		4,275.00		(68,210)		(34,105)		(178,202)			34,105				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/13/2023	06/07/2024	5		4,410.00		(175,188)		(167,888)		(194,667)			7,299				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/13/2023	06/07/2024	10		4,680.00		(191,950)		(183,952)		(222,011)			7,998				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/16/2023	07/14/2023	15		4,350.00		(181,563)		(90,781)		(173,181)			90,781				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/21/2023	07/21/2023	10		4,450.00		(25,320)		(12,660)		(49,601)			12,660				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/27/2023	06/21/2024	5		4,540.00		(131,423)		(125,947)		(156,725)			5,476				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/27/2023	06/21/2024	5		4,840.00		(58,048)		(55,629)		(77,771)			2,419				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/28/2023	07/28/2023	10		4,425.00		(39,110)		(19,555)		(74,616)			19,555				

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-	07/12/2022	07/07/2023	25		4,020.00	(4,570,570)			(190,440)		(6,488,385)			2,285,285				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/12/2022	07/07/2023	150		4,140.00	(3,066,558)			(127,773)		(3,908,677)			1,533,279				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/19/2022	07/14/2023	75		3,980.00	(6,340,858)			(264,202)		(8,319,634)			3,170,429				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/19/2022	07/14/2023	175		4,090.00	(4,536,070)			(189,003)		(5,487,006)			2,268,035				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/26/2022	07/21/2023	150		4,100.00	(5,309,408)			(221,225)		(6,294,683)			2,654,704				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/26/2022	07/21/2023	175		4,220.00	(3,057,933)			(127,414)		(3,037,516)			1,528,966				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/02/2022	07/28/2023	175		4,180.00	(6,664,433)			(833,054)		(5,021,060)			3,332,216				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/02/2022	07/28/2023	125		4,300.00	(3,930,433)			(491,304)		(2,198,953)			1,965,216				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/09/2022	08/04/2023	175		4,300.00	(5,543,383)			(692,923)		(3,259,573)			2,771,691				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/09/2022	08/04/2023	150		4,430.00	(3,788,920)			(473,615)		(1,238,660)			1,894,460				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/16/2022	08/11/2023	175		4,340.00	(7,020,208)			(877,526)		(2,843,904)			3,510,104				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/16/2022	08/11/2023	125		4,480.00	(4,027,183)			(503,398)		(758,594)			2,013,591				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2022	08/18/2023	175		4,470.00	(4,259,583)			(532,448)		(1,324,869)			2,129,791				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2022	08/18/2023	150		4,590.00	(2,864,470)			(358,059)		(348,606)			1,432,235				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/30/2022	08/25/2023	175		4,340.00	(4,115,733)			(514,467)		(3,152,566)			2,057,866				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/30/2022	08/25/2023	125		4,480.00	(2,204,933)			(275,617)		(972,837)			1,102,466				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/06/2022	09/01/2023	175		4,160.00	(4,914,783)			(1,023,913)		(6,004,760)			2,457,391				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/06/2022	09/01/2023	150		4,280.00	(3,389,320)			(706,108)		(3,568,486)			1,694,660				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/13/2022	09/08/2023	175		4,120.00	(6,117,908)			(1,274,564)		(6,738,998)			3,058,954				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/13/2022	09/08/2023	100		4,250.00	(2,831,645)			(589,926)		(2,699,018)			1,415,823				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/20/2022	09/15/2023	200		4,130.00	(5,525,495)			(1,151,145)		(7,646,530)			2,762,748				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/20/2022	09/15/2023	150		4,255.00	(3,309,670)			(689,515)		(4,087,592)			1,654,835				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/27/2022	09/22/2023	225		3,970.00	(5,725,683)			(1,192,851)		(12,035,619)			2,862,841				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/27/2022	09/22/2023	150		4,090.00	(3,072,370)			(640,077)		(6,371,655)			1,536,185				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/04/2022	09/29/2023	225		3,820.00	(8,946,333)			(2,372,134)		(15,320,910)			4,540,942				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/04/2022	09/29/2023	150		3,930.00	(5,066,470)			(1,343,382)		(8,665,156)			2,571,617				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/11/2022	10/06/2023	200		3,870.00	(5,927,495)			(1,728,853)		(12,795,776)			2,963,748				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/11/2022	10/06/2023	150		3,990.00	(3,631,270)			(1,059,120)		(7,929,949)			1,815,635				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/18/2022	10/13/2023	200		3,780.00	(7,963,695)			(2,322,744)		(14,597,935)			3,981,848				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/18/2022	10/13/2023	150		3,890.00	(5,113,720)			(1,491,502)		(9,406,781)			2,556,860				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/25/2022	10/20/2023	225		3,810.00	(10,618,083)			(3,096,941)		(15,914,052)			5,309,041				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/25/2022	10/20/2023	175		3,930.00	(7,085,308)			(2,066,548)		(10,433,269)			3,542,654				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/01/2022	10/27/2023	225		3,960.00	(8,476,310)			(3,018,080)		(12,921,830)			4,302,370				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/01/2022	10/27/2023	150		4,080.00	(4,721,922)			(1,681,290)		(6,998,885)			2,396,733				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/08/2022	11/03/2023	200		3,950.00	(7,593,897)			(2,847,712)		(11,776,534)			3,796,949				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/08/2022	11/03/2023	150		4,070.00	(4,767,972)			(1,787,989)		(7,220,322)			2,383,986				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/15/2022	11/10/2023	175		4,020.00	(7,615,210)			(2,855,704)		(9,299,691)			3,807,605				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/15/2022	11/10/2023	125		4,140.00	(4,587,684)			(1,720,381)		(5,327,231)			2,293,842				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/22/2022	11/17/2023	200		4,130.00	(6,998,897)			(2,624,587)		(8,814,928)			3,499,449				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/22/2022	11/17/2023	175		4,260.00	(4,947,860)			(1,855,447)		(5,800,503)			2,473,930				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/29/2022	11/24/2023	175		4,160.00	(5,556,510)			(2,083,691)		(7,357,599)			2,778,255				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/29/2022	11/24/2023	125		4,300.00	(3,112,184)			(1,167,069)		(3,811,123)			1,556,092				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/06/2022	12/01/2023	150		4,200.00	(4,350,372)			(1,993,920)		(5,891,777)			2,175,186				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/06/2022	12/01/2023	150		4,340.00	(3,348,672)			(1,534,808)		(4,199,547)			1,674,336				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/13/2022	12/08/2023	200		4,140.00	(7,149,897)			(3,277,036)		(8,983,632)			3,574,949				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/13/2022	12/08/2023	150		4,270.00	(4,321,722)			(1,980,789)		(5,123,073)			2,160,861				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/20/2022	12/15/2023	225		4,110.00	(5,973,185)			(2,737,710)		(10,808,830)			2,986,593				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/20/2022	12/15/2023	175		4,240.00	(3,621,010)			(1,659,629)		(6,507,940)			1,810,505				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/27/2022	12/22/2023	225		4,000.00	(7,164,335)			(3,283,654)		(13,087,396)			3,582,168				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/27/2022	12/22/2023	175		4,110.00	(4,611,510)			(2,113,609)		(8,517,152)			2,305,755				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/03/2023	12/29/2023	200		3,990.00		(6,259,097)				(11,918,099)			6,259,097				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/03/2023	12/29/2023	150		4,120.00		(3,729,522)		(1,864,761)		(7,260,055)			1,864,761				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/10/2023	01/05/2024	150		3,980.00		(5,280,072)		(2,860,039)		(9,154,658)			2,420,033				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/10/2023	01/05/2024	150		4,100.00		(4,299,072)		(2,328,664)		(7,604,126)			1,970,408				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/17/2023	01/12/2024	175		4,110.00		(5,625,110)		(3,046,934)		(8,838,017)			2,578,175				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/17/2023	01/12/2024	150		4,240.00		(3,758,622)		(2,035,920)		(5,968,926)			1,722,702				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/24/2023	01/19/2024	175		4,120.00		(5,556,510)		(3,009,776)		(8,794,026)			2,546,734				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/24/2023	01/19/2024	150		4,230.00		(3,828,522)		(2,073,783)		(6,181,977)			1,754,739				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/01/2023	01/26/2024	150		4,190.00		(4,424,920)		(2,614,726)		(6,758,458)			1,810,195				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/01/2023	01/26/2024	125		4,330.00		(2,723,933)		(1,609,597)		(4,250,415)			1,114,336				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/07/2023	02/02/2024	150		4,280.00		(4,139,470)		(2,587,169)		(5,772,327)			1,552,301				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/07/2023	02/02/2024	150		4,420.00		(3,029,020)		(1,893,138)		(4,202,133)			1,135,883				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/14/2023	02/09/2024	175		4,280.00		(5,334,083)		(3,333,802)		(6,840,531)			2,000,281				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/14/2023	02/09/2024	150		4,420.00		(3,419,620)		(2,137,263)		(4,297,866)			1,282,358				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/21/2023	02/16/2024	175		4,290.00		(4,231,233)		(2,644,520)		(6,809,718)			1,586,712				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/21/2023	02/16/2024	150		4,410.00		(2,748,370)		(1,717,731)		(4,498,526)			1,030,639				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/01/2023	02/23/2024	175		4,180.00		(4,567,408)		(3,114,142)		(8,414,697)			1,453,266				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/01/2023	02/23/2024	125		4,310.00		(2,433,808)		(1,659,414)		(4,735,629)			774,393				

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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 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/07/2023	03/01/2024	225		4,140.00		(6,735,483)		(4,770,967)		(11,666,980)			1,964,516				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/07/2023	03/01/2024	200		4,270.00		(4,577,895)		(3,242,676)		(8,303,336)			1,335,219				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/14/2023	03/08/2024	175		4,130.00		(4,207,083)		(2,980,017)		(9,307,139)			1,227,066				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/14/2023	03/08/2024	150		4,280.00		(2,528,470)		(1,791,000)		(6,194,971)			737,470				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/21/2023	03/15/2024	250		4,070.00		(8,288,620)		(5,871,106)		(14,651,982)			2,417,514				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/21/2023	03/15/2024	150		4,210.00		(3,778,420)		(2,676,381)		(7,093,416)			1,102,039				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/28/2023	03/22/2024	225		4,110.00		(6,819,183)		(4,830,254)		(12,571,973)			1,988,928				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/28/2023	03/22/2024	150		4,250.00		(3,394,720)		(2,404,593)		(6,712,325)			990,127				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/04/2023	03/28/2024	200		4,170.00		(6,845,695)		(5,289,855)		(10,301,145)			1,555,840				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/04/2023	03/28/2024	125		4,320.00		(3,192,308)		(2,466,783)		(4,990,013)			725,524				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/11/2023	04/05/2024	200		4,270.00		(5,751,895)		(4,553,584)		(8,864,035)			1,198,312				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/11/2023	04/05/2024	175		4,410.00		(3,703,783)		(2,932,161)		(5,956,125)			771,621				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/18/2023	04/12/2024	200		4,290.00		(5,911,295)		(4,679,775)		(8,674,999)			1,231,520				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/18/2023	04/12/2024	125		4,440.00		(2,655,683)		(2,102,415)		(4,068,127)			553,267				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/25/2023	04/19/2024	175		4,300.00		(4,622,358)		(3,659,366)		(7,558,892)			962,991				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/25/2023	04/19/2024	150		4,460.00		(2,697,520)		(2,135,537)		(4,766,477)			561,983				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/02/2023	04/26/2024	175		4,280.00		(4,985,308)		(4,305,493)		(7,913,598)			679,815				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/02/2023	04/26/2024	125		4,430.00		(2,527,683)		(2,182,999)		(4,297,312)			344,684				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/09/2023	05/03/2024	175		4,270.00		(5,102,908)		(4,465,044)		(8,136,341)			637,863				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/09/2023	05/03/2024	150		4,410.00		(3,204,820)		(2,804,218)		(5,446,892)			400,603				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/16/2023	05/10/2024	150		4,300.00		(4,062,520)		(3,554,705)		(6,715,382)			507,815				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/16/2023	05/10/2024	125		4,450.00		(2,365,808)		(2,070,082)		(4,263,267)			295,726				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/23/2023	05/17/2024	175		4,330.00		(5,044,808)		(4,414,207)		(7,539,980)			630,601				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/23/2023	05/17/2024	175		4,470.00		(3,653,383)		(3,196,710)		(5,828,590)			456,673				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/01/2023	05/24/2024	175		4,330.00		(5,386,408)		(5,141,571)		(7,632,147)			244,837				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/01/2023	05/24/2024	150		4,470.00		(3,379,870)		(3,226,240)		(5,077,960)			153,630				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/06/2023	05/31/2024	150		4,380.00		(4,618,870)		(4,408,922)		(6,075,080)			209,949				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/06/2023	05/31/2024	150		4,520.00		(3,383,770)		(3,229,962)		(4,661,239)			153,808				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/08/2023	07/07/2023	300		4,275.00		(2,118,445)		(1,059,223)		(5,346,062)			1,059,223				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/13/2023	06/07/2024	150		4,450.00		(4,866,070)		(4,663,317)		(5,430,707)			202,753				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/13/2023	06/07/2024	175		4,600.00		(4,099,633)		(3,928,815)		(4,672,813)			170,818				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/16/2023	07/14/2023	400		4,350.00		(4,926,195)		(2,463,098)		(4,618,164)			2,463,098				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/20/2023	06/14/2024	175		4,560.00		(4,747,483)		(4,549,671)		(5,187,397)			197,812				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/20/2023	06/14/2024	200		4,710.00		(3,793,895)		(3,635,816)		(4,229,725)			158,079				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/21/2023	07/21/2023	400		4,475.00		(735,592)		(367,796)		(1,411,042)			367,796				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/26/2023	07/28/2023	200		4,450.00		(402,535)		(201,268)		(1,156,579)			201,268				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/27/2023	06/21/2024	200		4,570.00		(4,906,495)		(4,702,058)		(5,898,540)			204,437				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/27/2023	06/21/2024	150		4,720.00		(2,499,970)		(2,395,805)		(3,162,332)			104,165				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/28/2023	07/28/2023	300		4,450.00		(791,845)		(395,923)		(1,734,868)			395,923				
0649999999 - Written Options - Hedging Other - Call Options and Warrants										(275,754,651)	(248,896,805)		(254,009,510)	XXX	(757,817,550)			206,765,403			XXX	XXX
Written Options - Hedging Other - Put Options																						
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-																		
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-																		
0659999999 - Written Options - Hedging Other - Put Options														XXX							XXX	XXX
Written Options - Hedging Other - Caps																						
0669999999 - Written Options - Hedging Other - Caps														XXX							XXX	XXX
Written Options - Hedging Other - Floors																						
0679999999 - Written Options - Hedging Other - Floors														XXX							XXX	XXX
Written Options - Hedging Other - Collars																						
0689999999 - Written Options - Hedging Other - Collars														XXX							XXX	XXX
Written Options - Hedging Other - Other																						
0699999999 - Written Options - Hedging Other - Other														XXX							XXX	XXX
0709999999 - Written Options - Hedging Other - Subtotal - Hedging Other										(275,754,651)	(248,896,805)		(254,009,510)	XXX	(757,817,550)			206,765,403			XXX	XXX
Written Options - Replications - Call Options and Warrants																						
0719999999 - Written Options - Replications - Call Options and Warrants														XXX							XXX	XXX
Written Options - Replications - Put Options																						
0729999999 - Written Options - Replications - Put Options														XXX							XXX	XXX
Written Options - Replications - Caps																						
0739999999 - Written Options - Replications - Caps														XXX							XXX	XXX
Written Options - Replications - Floors																						
0749999999 - Written Options - Replications - Floors														XXX							XXX	XXX
Written Options - Replications - Collars																						
0759999999 - Written Options - Replications - Collars														XXX							XXX	XXX
Written Options - Replications - Other																						
0769999999 - Written Options - Replications - Other														XXX							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)
0779999999 - Written Options - Replications - Subtotal - Replications														XXX							XXX	XXX
Written Options - Income Generation - Call Options and Warrants																						
0789999999 - Written Options - Income Generation - Call Options and Warrants														XXX							XXX	XXX
Written Options - Income Generation - Put Options																						
0799999999 - Written Options - Income Generation - Put Options														XXX							XXX	XXX
Written Options - Income Generation - Caps																						
0809999999 - Written Options - Income Generation - Caps														XXX							XXX	XXX
Written Options - Income Generation - Floors																						
0819999999 - Written Options - Income Generation - Floors														XXX							XXX	XXX
Written Options - Income Generation - Collars																						
0829999999 - Written Options - Income Generation - Collars														XXX							XXX	XXX
Written Options - Income Generation - Other																						
0839999999 - Written Options - Income Generation - Other														XXX							XXX	XXX
0849999999 - Written Options - Income Generation - Subtotal - Income Generation														XXX							XXX	XXX
Written Options - Other - Call Options and Warrants																						
0859999999 - Written Options - Other - Call Options and Warrants														XXX							XXX	XXX
Written Options - Other - Put Options																						
0869999999 - Written Options - Other - Put Options														XXX							XXX	XXX
Written Options - Other - Caps																						
0879999999 - Written Options - Other - Caps														XXX							XXX	XXX
Written Options - Other - Floors																						
0889999999 - Written Options - Other - Floors														XXX							XXX	XXX
Written Options - Other - Collars																						
0899999999 - Written Options - Other - Collars														XXX							XXX	XXX
Written Options - Other - Other																						
0909999999 - Written Options - Other - Other														XXX							XXX	XXX
0919999999 - Written Options - Other - Subtotal - Other														XXX							XXX	XXX
0929999999 - Written Options - Total Written Options - Subtotal - Call Options and Warrants										(275,754,651)	(248,896,805)		(254,009,510)	XXX	(757,817,550)			206,765,403			XXX	XXX
0939999999 - Written Options - Total Written Options - Subtotal - Put Options														XXX							XXX	XXX
0949999999 - Written Options - Total Written Options - Subtotal - Caps														XXX							XXX	XXX
0959999999 - Written Options - Total Written Options - Subtotal - Floors														XXX							XXX	XXX
0969999999 - Written Options - Total Written Options - Subtotal - Collars														XXX							XXX	XXX
0979999999 - Written Options - Total Written Options - Subtotal - Other														XXX							XXX	XXX
0989999999 - Written Options - Total Written Options - Subtotal - Total Written Options										(275,754,651)	(248,896,805)		(254,009,510)	XXX	(757,817,550)			206,765,403			XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
0999999999 - Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate														XXX							XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																						
1009999999 - Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Credit Default														XXX							XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
1019999999 - Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange														XXX							XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Total Return																						
1029999999 - Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Total Return														XXX							XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																						
1039999999 - Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other														XXX							XXX	XXX
1049999999 - Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Subtotal - Hedging Effective														XXX							XXX	XXX
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
1059999999 - Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate														XXX							XXX	XXX
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																						
1069999999 - Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Credit Default														XXX							XXX	XXX
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
1079999999 - Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange														XXX							XXX	XXX
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Total Return																						
1089999999 - Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Total Return														XXX							XXX	XXX
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																						
1099999999 - Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other														XXX							XXX	XXX
1109999999 - Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Subtotal - Hedging Effective														XXX							XXX	XXX
Swaps - Hedging Other - Interest Rate																						
SWP: USD 0.430000 7/12/2023		N/A	Interest Rate	CME	04/20/2023	07/12/2023		55,000,000	0.4300 / (3L)			576,110	86,292		86,292	86,292				49,863		
SWP: USD 0.719500 7/12/2023		N/A	Interest Rate	CME	04/20/2023	07/12/2023		82,000,000	0.7195 / (3L)			807,494	120,841		120,841	120,841				74,341		

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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)
SWP: OIS 2.638000																						
8/1/2025		N/A	Equity/Index	JPM-	07/28/2022	08/01/2025		150,000,000	1.00 / (1yL)			(1,671,351)	(6,295,465)		(6,295,465)	(624,695)				1,084,369		
SWP: OIS 2.990000																						
8/9/2025		N/A	Equity/Index	CME-	08/05/2022	08/09/2025		170,000,000	263.8/(1yL)			(1,589,561)	(5,991,234)		(5,991,234)	(1,004,784)				1,235,377		
SWP: OIS 3.231000																						
8/26/2025		N/A	Equity/Index	CME-	08/24/2022	08/26/2025		80,000,000	323.1/(1yL)			(648,451)	(2,450,531)		(2,450,531)	(577,658)				587,728		
FSWP: OIS 0.719500																						
10/12/2024		N/A	Equity/Index	JPM-	04/20/2023	10/12/2024		82,000,000	0.7195/(1yL)				4,724,602		4,724,602	4,724,602				465,250		
FSWP: OIS 0.430000																						
10/12/2023		N/A	Equity/Index	JPM-	04/20/2023	10/12/2023		55,000,000	0.43/(1yL)				709,749		709,749	709,749				146,792		
1119999999 - Swaps - Hedging Other - Interest Rate												(2,525,759)	(9,095,746)	XXX	(9,095,746)	3,434,347				3,643,721	XXX	XXX
Swaps - Hedging Other - Credit Default																						
1129999999 - Swaps - Hedging Other - Credit Default														XXX							XXX	XXX
Swaps - Hedging Other - Foreign Exchange																						
1139999999 - Swaps - Hedging Other - Foreign Exchange														XXX							XXX	XXX
Swaps - Hedging Other - Total Return																						
1149999999 - Swaps - Hedging Other - Total Return														XXX							XXX	XXX
Swaps - Hedging Other - Other																						
1159999999 - Swaps - Hedging Other - Other														XXX							XXX	XXX
1169999999 - Swaps - Hedging Other - Subtotal - Hedging Other												(2,525,759)	(9,095,746)	XXX	(9,095,746)	3,434,347				3,643,721	XXX	XXX
Swaps - Replication - Interest Rate																						
1179999999 - Swaps - Replication - Interest Rate														XXX							XXX	XXX
Swaps - Replication - Credit Default																						
1189999999 - Swaps - Replication - Credit Default														XXX							XXX	XXX
Swaps - Replication - Foreign Exchange																						
1199999999 - Swaps - Replication - Foreign Exchange														XXX							XXX	XXX
Swaps - Replication - Total Return																						
1209999999 - Swaps - Replication - Total Return														XXX							XXX	XXX
Swaps - Replication - Other																						
1219999999 - Swaps - Replication - Other														XXX							XXX	XXX
1229999999 - Swaps - Replication - Subtotal - Replication														XXX							XXX	XXX
Swaps - Income Generation - Interest Rate																						
1239999999 - Swaps - Income Generation - Interest Rate														XXX							XXX	XXX
Swaps - Income Generation - Credit Default																						
1249999999 - Swaps - Income Generation - Credit Default														XXX							XXX	XXX
Swaps - Income Generation - Foreign Exchange																						
1259999999 - Swaps - Income Generation - Foreign Exchange														XXX							XXX	XXX
Swaps - Income Generation - Total Return																						
1269999999 - Swaps - Income Generation - Total Return														XXX							XXX	XXX
Swaps - Income Generation - Other																						
1279999999 - Swaps - Income Generation - Other														XXX							XXX	XXX
1289999999 - Swaps - Income Generation - Subtotal - Income Generation														XXX							XXX	XXX
Swaps - Other - Interest Rate																						
1299999999 - Swaps - Other - Interest Rate														XXX							XXX	XXX
Swaps - Other - Credit Default																						
1309999999 - Swaps - Other - Credit Default														XXX							XXX	XXX
Swaps - Other - Foreign Exchange																						
1319999999 - Swaps - Other - Foreign Exchange														XXX							XXX	XXX
Swaps - Other - Total Return																						
1329999999 - Swaps - Other - Total Return														XXX							XXX	XXX
Swaps - Other - Other																						
1339999999 - Swaps - Other - Other														XXX							XXX	XXX
1349999999 - Swaps - Other - Subtotal - Other														XXX							XXX	XXX
1359999999 - Swaps - Total Swaps - Subtotal - Interest Rate												(2,525,759)	(9,095,746)	XXX	(9,095,746)	3,434,347				3,643,721	XXX	XXX
1369999999 - Swaps - Total Swaps - Subtotal - Credit Default														XXX							XXX	XXX
1379999999 - Swaps - Total Swaps - Subtotal - Foreign Exchange														XXX							XXX	XXX
1389999999 - Swaps - Total Swaps - Subtotal - Total Return														XXX							XXX	XXX
1399999999 - Swaps - Total Swaps - Subtotal - Other														XXX							XXX	XXX
1409999999 - Swaps - Total Swaps - Subtotal - Total Swaps												(2,525,759)	(9,095,746)	XXX	(9,095,746)	3,434,347				3,643,721	XXX	XXX
Forwards - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																						
1419999999 - Forwards - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108														XXX							XXX	XXX
Forwards - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																						
1429999999 - Forwards - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108														XXX							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)
Forwards - Hedging Other																						
CAD/USD FX/FWRD	FX Bonds	D 1	Currency	GS-	06/13/2023	07/14/2023		2,367,000					(8,199)		(8,199)		(8,199)					
CAD/USD FX/FWRD	FX Bonds	D 1	Currency	GS-	06/13/2023	07/14/2023		5,287,000					(18,313)		(18,313)		(18,313)					
CAD/USD FX/FWRD	FX Bonds	D 1	Currency	GS-	06/13/2023	07/14/2023		1,973,000					(6,834)		(6,834)		(6,834)					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	BOA-	06/13/2023	07/14/2023		3,900,000					(45,270)		(45,270)		(45,270)					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	UBS-	04/24/2023	10/26/2023		12,063,000					271,493		271,493		271,493					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	JPM-	05/15/2023	10/26/2023		2,472,000					(11,616)		(11,616)		(11,616)					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	CTTI-	06/29/2023	10/26/2023		1,351,000					(1,364)		(1,364)		(1,364)					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	UBS-	04/24/2023	10/26/2023		4,967,000					111,788		111,788		111,788					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	JPM-	05/15/2023	10/26/2023		1,018,000					(4,784)		(4,784)		(4,784)					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	CITI-	06/29/2023	10/26/2023		556,000					(561)		(561)		(561)					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	UBS-	04/24/2023	10/26/2023		5,677,000					127,768		127,768		127,768					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	JPM-	05/15/2023	10/26/2023		1,164,000					(5,470)		(5,470)		(5,470)					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	CITI-	06/29/2023	10/26/2023		636,000					(642)		(642)		(642)					
GBP/USD FX/FWRD	FX Bonds	D 1	Currency	BARCLAYS-	06/13/2023	07/14/2023		15,700,000					(159,744)		(159,744)		(159,744)					
GBP/USD FX/FWRD	FX Bonds	D 1	Currency	BARCLAYS-	06/13/2023	07/14/2023		28,480,000					(289,778)		(289,778)		(289,778)					
GBP/USD FX/FWRD	FX Bonds	D 1	Currency	BARCLAYS-	06/13/2023	07/14/2023		5,508,000					(56,043)		(56,043)		(56,043)					
1439999999 - Forwards - Hedging Other													(97,569)	XXX	(97,569)		(97,569)				XXX	XXX
Forwards - Replication																						
1449999999 - Forwards - Replication														XXX							XXX	XXX
Forwards - Income Generation																						
1459999999 - Forwards - Income Generation														XXX							XXX	XXX
Forwards - Other																						
1469999999 - Forwards - Other														XXX							XXX	XXX
1479999999 - Forwards - Subtotal - Forwards													(97,569)	XXX	(97,569)		(97,569)				XXX	XXX
SSAP No. 108 Adjustments - Offset to VM-21																						
1489999999 - SSAP No. 108 Adjustments - Offset to VM-21														XXX							XXX	XXX
SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																						
1499999999 - SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities														XXX							XXX	XXX
1509999999 SSAP No. 108 Adjustments - Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999 Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108														XXX							XXX	XXX
1699999999 Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108														XXX							XXX	XXX
1709999999 Subtotal - Hedging Other										338,836,513	327,400,252	(2,525,759)	350,129,835	XXX	716,040,243	3,563,118	(97,569)	(221,776,344)		3,643,721	XXX	XXX
1719999999 Subtotal - Replication														XXX							XXX	XXX
1729999999 Subtotal - Income Generation														XXX							XXX	XXX
1739999999 Subtotal - Other														XXX							XXX	XXX
1749999999 Subtotal – Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 Totals										338,836,513	327,400,252	(2,525,759)	350,129,835	XXX	716,040,243	3,563,118	(97,569)	(221,776,344)		3,643,721	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 Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																					
1519999999 - Long Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																				XXX	XXX
Long Futures - Hedging Effective – Variable Annuity Guarantees Under SSAP No.108																					
1529999999 - Long Futures - Hedging Effective - Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
Long Futures - Hedging Other																					
	3		SEP 23 EMINI SP500	Index Liab	N/A	Equity/Index	09/15/2023	BAML	06/29/2023	4,435.0000	4,488.2500						7,988	7,988	33,600		
	3		SEP 23 EMINI SP500	Index Liab	N/A	Equity/Index	09/15/2023	BAML	06/21/2023	4,409.5000	4,488.2500						11,813	11,813	33,600		
	10		SEP 23 EMINI SP500	Index Liab	N/A	Equity/Index	09/15/2023	BAML	06/21/2023	4,410.7500	4,488.2500						38,750	38,750	112,000		
	2		SEP 23 EMINI SP500	Index Liab	N/A	Equity/Index	09/15/2023	BAML	06/21/2023	4,436.7500	4,488.2500						5,150	5,150	22,400		
	31		SEP 23 EMINI SP500	Index Liab	N/A	Equity/Index	09/15/2023	BAML	06/23/2023	4,391.5000	4,488.2500						149,963	149,963	347,200		
	3		SEP 23 EMINI SP500	Index Liab	N/A	Equity/Index	09/15/2023	BAML	06/26/2023	4,393.5000	4,488.2500						14,213	14,213	33,600		
	4		SEP 23 EMINI SP500	Index Liab	N/A	Equity/Index	09/15/2023	BAML	06/28/2023	4,407.7500	4,488.2500						16,100	16,100	44,800		
	30		SEP 23 EMINI SP500	Index Liab	N/A	Equity/Index	09/15/2023	BAML	06/28/2023	4,415.2500	4,488.2500						109,500	109,500	336,000		
	17		SEP 23 EMINI SP500	Index Liab	N/A	Equity/Index	09/15/2023	BAML	06/28/2023	4,415.2500	4,488.2500						62,050	62,050	190,400		
	72		SEP 23 EMINI SP500	Index Liab	N/A	Equity/Index	09/15/2023	BAML	06/12/2023	4,349.9500	4,488.2500						497,880	497,880	806,400		
	92		SEP 23 EMINI SP500	Index Liab	N/A	Equity/Index	09/15/2023	BAML	06/12/2023	4,349.9500	4,488.2500						636,180	636,180	1,030,400		
	4		SEP 23 EMINI SP500	Index Liab	N/A	Equity/Index	09/15/2023	BAML	06/12/2023	4,384.5000	4,488.2500						20,750	20,750	44,800		
	81		SEP 23 EMINI SP500	Index Liab	N/A	Equity/Index	09/15/2023	BAML	06/12/2023	4,386.7500	4,488.2500						411,075	411,075	907,200		
	19		SEP 23 EMINI SP500	Index Liab	N/A	Equity/Index	09/15/2023	BAML	06/14/2023	4,419.2500	4,488.2500						65,550	65,550	212,800		
	36		SEP 23 EMINI SP501	Index Liab	N/A	Equity/Index	09/15/2023	BAML	06/14/2023	4,432.0000	4,488.2500						101,250	101,250	403,200		
	59		SEP 23 EMINI SP502	Index Liab	N/A	Equity/Index	09/15/2023	BAML	06/14/2023	4,432.0000	4,488.2500						165,938	165,938	660,800		
	1		SEP 23 EMINI SP503	Index Liab	N/A	Equity/Index	09/15/2023	BAML	06/14/2023	4,432.2500	4,488.2500						2,800	2,800	11,200		
	3		SEP 23 EMINI SP504	Index Liab	N/A	Equity/Index	09/15/2023	BAML	06/14/2023	4,432.2500	4,488.2500						8,400	8,400	33,600		
	3		SEP 23 EMINI SP505	Index Liab	N/A	Equity/Index	09/15/2023	BAML	06/15/2023	4,419.5000	4,488.2500						10,313	10,313	33,600		
	41		SEP 23 EMINI SP506	Index Liab	N/A	Equity/Index	09/15/2023	BAML	06/15/2023	4,471.5000	4,488.2500						34,338	34,338	459,200		
	13		SEP 23 EMINI SP507	Index Liab	N/A	Equity/Index	09/15/2023	BAML	06/15/2023	4,471.5000	4,488.2500						10,888	10,888	145,600		
	10		SEP 23 EMINI SP508	Index Liab	N/A	Equity/Index	09/15/2023	BAML	06/15/2023	4,471.7500	4,488.2500						8,250	8,250	112,000		
	17		SEP 23 EMINI SP509	Index Liab	N/A	Equity/Index	09/15/2023	BAML	06/15/2023	4,471.7500	4,488.2500						14,025	14,025	190,400		
	33		SEP 23 EMINI SP510	Index Liab	N/A	Equity/Index	09/15/2023	BAML	06/15/2023	4,472.0000	4,488.2500						26,813	26,813	369,600		
	25		SEP 23 EMINI SP511	Index Liab	N/A	Equity/Index	09/15/2023	BAML	06/15/2023	4,472.0000	4,488.2500						20,313	20,313	280,000		
	1		SEP 23 EMINI SP512	Index Liab	N/A	Equity/Index	09/15/2023	BAML	06/15/2023	4,472.2500	4,488.2500						800	800	11,200		
	5		SEP 23 EMINI SP513	Index Liab	N/A	Equity/Index	09/15/2023	BAML	06/15/2023	4,472.2500	4,488.2500						4,000	4,000	56,000		
	8		SEP 23 EMINI SP514	Index Liab	N/A	Equity/Index	09/15/2023	BAML	06/20/2023	4,436.5000	4,488.2500						20,700	20,700	89,600		
	15		SEP 23 EMINI SP515	Index Liab	N/A	Equity/Index	09/15/2023	BAML	06/20/2023	4,436.5000	4,488.2500						38,813	38,813	168,000		
	6		SEP 23 EMINI SP516	Index Liab	N/A	Equity/Index	09/15/2023	BAML	06/20/2023	4,437.0000	4,488.2500						15,375	15,375	67,200		

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
	7		SEP 23 EMINI SP517	Index Liab	N/A	Equity/ Index	09/15/2023	BAML -	06/20/2023	4,437.0000	4,488.2500						17,938	17,938	78,400		
	2		SEP 23 EMINI SP518	Index Liab	N/A	Equity/ Index	09/15/2023	BAML -	06/20/2023	4,437.2500	4,488.2500						5,100	5,100	22,400		
	2		SEP 23 EMINI SP519	Index Liab	N/A	Equity/ Index	09/15/2023	BAML -	06/20/2023	4,437.2500	4,488.2500						5,100	5,100	22,400		
	1		SEP 23 EMINI SP520	Index Liab	N/A	Equity/ Index	09/15/2023	BAML -	06/20/2023	4,437.5000	4,488.2500						2,538	2,538	11,200		
	4		SEP 23 EMINI SP521	Index Liab	N/A	Equity/ Index	09/15/2023	BAML -	06/20/2023	4,437.5000	4,488.2500						10,150	10,150	44,800		
	36		SEP 23 EMINI SP522	Index Liab	N/A	Equity/ Index	09/15/2023	BAML -	06/20/2023	4,437.7500	4,488.2500						90,900	90,900	403,200		
	53		SEP 23 EMINI SP523	Index Liab	N/A	Equity/ Index	09/15/2023	BAML -	06/20/2023	4,437.7500	4,488.2500						133,825	133,825	593,600		
	55		SEP 23 EMINI SP524	Index Liab	N/A	Equity/ Index	09/15/2023	BAML -	06/20/2023	4,438.2500	4,488.2500						137,500	137,500	616,000		
	40		SEP 23 EMINI SP525	Index Liab	N/A	Equity/ Index	09/15/2023	BAML -	06/20/2023	4,438.2500	4,488.2500						100,000	100,000	448,000		
	27		SEP 23 EMINI SP525	Index Liab	N/A	Equity/ Index	09/15/2023	BAML -	06/20/2023	4,451.5000	4,488.2500						49,613	49,613	302,400		
	9		SEP 23 EMINI SP525	Index Liab	N/A	Equity/ Index	09/15/2023	BAML -	06/20/2023	4,451.7500	4,488.2500						16,425	16,425	100,800		
	10		SEP 23 EMINI SP525	Index Liab	N/A	Equity/ Index	09/15/2023	BAML -	06/22/2023	4,410.7500	4,488.2500						38,750	38,750	112,000		
	4		SEP 23 EMINI SP525	Index Liab	N/A	Equity/ Index	09/15/2023	BAML -	06/22/2023	4,418.2500	4,488.2500						14,000	14,000	44,800		
	90		SEP 23 EMINI SP525	Index Liab	N/A	Equity/ Index	09/15/2023	BAML -	06/22/2023	4,423.5000	4,488.2500						291,375	291,375	1,008,000		
	11		SEP 23 EMINI SP525	Index Liab	N/A	Equity/ Index	09/15/2023	BAML -	06/23/2023	4,391.2500	4,488.2500						53,350	53,350	123,200		
	17		SEP 23 EMINI SP525	Index Liab	N/A	Equity/ Index	09/15/2023	BAML -	06/23/2023	4,405.2500	4,488.2500						70,550	70,550	190,400		
	26		SEP 23 EMINI SP525	Index Liab	N/A	Equity/ Index	09/15/2023	BAML -	06/23/2023	4,419.5000	4,488.2500						89,375	89,375	291,200		
	86		SEP 23 EMINI SP526	Index Liab	N/A	Equity/ Index	09/15/2023	BAML -	06/26/2023	4,370.0000	4,488.2500						508,475	508,475	963,200		
	52		SEP 23 EMINI SP527	Index Liab	N/A	Equity/ Index	09/15/2023	BAML -	06/26/2023	4,383.7500	4,488.2500						271,700	271,700	582,400		
	23		SEP 23 EMINI SP528	Index Liab	N/A	Equity/ Index	09/15/2023	BAML -	06/26/2023	4,394.7500	4,488.2500						107,525	107,525	257,600		
	18		SEP 23 EMINI SP529	Index Liab	N/A	Equity/ Index	09/15/2023	BAML -	06/26/2023	4,394.7500	4,488.2500						84,150	84,150	201,600		
	35		SEP 23 EMINI SP525	Index Liab	N/A	Equity/ Index	09/15/2023	BAML -	06/27/2023	4,419.0000	4,488.2500						121,188	121,188	392,000		
	25		SEP 23 EMINI SP525	Index Liab	N/A	Equity/ Index	09/15/2023	BAML -	06/29/2023	4,427.5000	4,488.2500						75,938	75,938	280,000		
	5		SEP 23 EMINI SP525	Index Liab	N/A	Equity/ Index	09/15/2023	BAML -	06/29/2023	4,427.7500	4,488.2500						15,125	15,125	56,000		
	4		SEP 23 EMINI SP525	Index Liab	N/A	Equity/ Index	09/15/2023	BAML -	06/29/2023	4,434.5000	4,488.2500						10,750	10,750	44,800		
	2		SEP 23 EMINI SP525	Index Liab	N/A	Equity/ Index	09/15/2023	BAML -	06/29/2023	4,434.7500	4,488.2500						5,350	5,350	22,400		
	6		SEP 23 EMINI SP525	Index Liab	N/A	Equity/ Index	09/15/2023	BAML -	06/29/2023	4,434.7500	4,488.2500						16,050	16,050	67,200		
	86		SEP 23 EMINI SP525	Index Liab	N/A	Equity/ Index	09/15/2023	BAML -	06/29/2023	4,435.0000	4,488.2500						228,975	228,975	963,200		
	78		SEP 23 EMINI SP525	Index Liab	N/A	Equity/ Index	09/15/2023	BAML -	06/29/2023	4,435.0000	4,488.2500						207,675	207,675	873,600		
	3		SEP 23 EMINI SP525	Index Liab	N/A	Equity/ Index	09/15/2023	BAML -	06/29/2023	4,435.2500	4,488.2500						7,950	7,950	33,600		
	5		SEP 23 EMINI SP525	Index Liab	N/A	Equity/ Index	09/15/2023	BAML -	06/29/2023	4,435.2500	4,488.2500						13,250	13,250	56,000		
1539999999 - Long Futures - Hedging Other																	5,330,568	5,330,568	16,452,800	XXX	XXX
Long Futures - Replication																					
1549999999 - Long Futures - Replication																				XXX	XXX
Long Futures - Income Generation																					
1559999999 - Long Futures - Income Generation																				XXX	XXX

E07.1

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 - Other																					
1569999999 - Long Futures - Other																				XXX	XXX
1579999999 - Long Futures - Subtotal - Long Futures																	5,330,568	5,330,568	16,452,800	XXX	XXX
Short Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																					
1589999999 - Short Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																				XXX	XXX
Short Futures - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																					
1599999999 - Short Futures - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																				XXX	XXX
Short Futures - Hedging Other																					
1609999999 - Short Futures - Hedging Other																				XXX	XXX
Short Futures - Replication																					
1619999999 - Short Futures - Replication																				XXX	XXX
Short Futures - Income Generation																					
1629999999 - Short Futures - Income Generation																				XXX	XXX
Short Futures - Other																					
1639999999 - Short Futures - Other																				XXX	XXX
1649999999 - Short Futures - Subtotal - Short Futures																				XXX	XXX
SSAP No. 108 Adjustments - Offset to VM-21																					
1659999999 - SSAP No. 108 Adjustments - Offset to VM-21																				XXX	XXX
SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																					
1669999999 - SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																				XXX	XXX
1679999999 - SSAP No. 108 Adjustments - Subtotal – SSAP No. 108 Adjustments																				XXX	XXX
1689999999 - Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																				XXX	XXX
1699999999 - Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																				XXX	XXX
1709999999 - Subtotal - Hedging Other																	5,330,568	5,330,568	16,452,800	XXX	XXX
1719999999 - Subtotal - Replication																				XXX	XXX
1729999999 - Subtotal - Income Generation																				XXX	XXX
1739999999 - Subtotal - Other																				XXX	XXX
1749999999 - Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 – Totals																	5,330,568	5,330,568	16,452,800	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
0000000001 BAML	4,341,680	11,947,322	16,289,002
Total Net Cash Deposits	4,341,680	11,947,322	16,289,002

(a)	Code	Description of Hedged Risk(s)

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

SCHEDULE DB - PART D - SECTION 1

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

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		424,270,195	(254,009,510)	424,270,195	1,172,449,673	(757,817,550)	1,172,449,673	16,452,800	16,452,800
Over-The-Counter												
NAIC 1 Designation												
BAML - FLOOR-	Y											
BAO - FX-	Y					(45,270)			(45,270)			
BARCLAYS - FX-	Y					(505,566)			(505,566)			
CITI - FX-	Y					(2,567)			(2,567)			
JPM - FX-	Y					(21,869)			(21,869)			
GS - FX-	Y					(33,346)			(33,346)			
UBS - FX-	Y				511,049		511,049	511,049		511,049		
BAML - OPTION-	Y	Y	95,646,020		24,305,632			43,776,039				
BARCLAYS - OPTION-	Y	Y	4,865,000		1,410,040			4,978,302		113,302		
BNP PARIBAS - OPTION-	Y	Y	38,441,000		16,682,340			38,904,619		463,619		
CITI - OPTION-	Y	Y	69,344,051		78,964,832		9,620,781	74,919,613		5,575,562		
CS - OPTION-	Y	Y	340,000		326,304			446,902		106,902		
GS - OPTION-	Y	Y	15,150,000		9,111,776			17,417,325		2,267,325		
JPM - OPTION-	Y	Y	46,610,000		32,708,289			53,474,556		6,864,556		
ML - OPTION-	Y	Y	4,210,000		1,829,126			4,326,710		116,710		
MS - OPTION-	Y	Y	24,372,000		14,889,414			26,824,778		2,452,778		
SG - OPTION-	Y	Y	4,468,000		3,162,484			4,580,117		112,117		
TB - OPTION-	Y	Y	2,410,000		1,592,799			2,475,645		65,645		
UBS - OPTION-	Y	Y	17,540,000		9,235,361			18,474,597		934,597		
WELLS FARGO - OPTION-	Y	Y	12,634,000		11,133,070			20,002,231		7,368,231		
0299999999 - Total NAIC 1 Designation			336,030,071		205,862,517	(608,618)	10,131,830	311,112,483	(608,618)	26,952,394		
NAIC 2 Designation												
0399999999 - Total NAIC 2 Designation												
NAIC 3 Designation												
0499999999 - Total NAIC 3 Designation												
NAIC 4 Designation												
0599999999 - Total NAIC 4 Designation												
NAIC 5 Designation												
0699999999 - Total NAIC 5 Designation												
NAIC 6 Designation												
Central Clearing-					5,641,483	(14,737,229)		5,641,483	(14,737,229)		3,643,721	
0799999999 - Total NAIC 6 Designation					5,641,483	(14,737,229)		5,641,483	(14,737,229)		3,643,721	
0899999999 - Aggregate Sum of Central Clearinghouses (Excluding Exchange-Traded)												
0999999999 Gross Totals			336,030,071		635,774,195	(269,355,357)	434,402,025	1,489,203,640	(773,163,397)	1,199,402,067	20,096,521	16,452,800
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					635,774,195	(269,355,358)						

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							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
WELLS FARGO - OPTION -		000000-00-0		12,634,000	12,634,000	XXX		
0299999999 Total				336,030,071	336,030,071	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						
0019999999 - Bonds - U.S. Governments - Issuer Obligations						XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities						
0029999999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						XXX
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						
0039999999 - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						XXX
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						
0049999999 - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						XXX
0109999999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						XXX
Bonds - All Other Governments - Issuer Obligations						
0219999999 - Bonds - All Other Governments - Issuer Obligations						XXX
Bonds - All Other Governments - Residential Mortgage-Backed Securities						
0229999999 - Bonds - All Other Governments - Residential Mortgage-Backed Securities						XXX
Bonds - All Other Governments - Commercial Mortgage-Backed Securities						
0239999999 - Bonds - All Other Governments - Commercial Mortgage-Backed Securities						XXX
Bonds - All Other Governments - Other Loan-Backed and Structured Securities						
0249999999 - Bonds - All Other Governments - Other Loan-Backed and Structured Securities						XXX
0309999999 - Bonds - All Other Governments - Subtotals - All Other Governments						XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						
0419999999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities						
0429999999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities						XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities						
0439999999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities						XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities						
0449999999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities						XXX
0509999999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						
0619999999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities						
0629999999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities						XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities						
0639999999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities						XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities						
0649999999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities						XXX
0709999999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						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 - Issuer Obligations						
0819999999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Issuer Obligations						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 - Residential Mortgage-Backed Securities						
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						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 - Commercial Mortgage-Backed Securities						
0839999999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities						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	290,017,772	385,856,176	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				290,017,772	385,856,176	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				290,017,772	385,856,176	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						
94949F-AE-3	WELF 2022-2A B		1.C	34,020,808	34,000,000	10/18/2035
94949L-AN-0	WELF 2016-2A A2R		1.A FE	4,957,170	5,000,000	10/20/2028
98955R-AF-6	OR 2019-2A ALR		1.A FE	3,804,840	3,771,686	04/20/2033
BGH6SJ-PL-8	CTL - CAYMAN UNIVERSE HOLDINGS LLC		1.D PL	311,394,102	338,684,511	09/30/2045
BGH75U-HK-7	QATAR AIRWAYS		1.D PL	301,543,252	337,713,372	04/23/2031
36321P-AC-4	GALAXY PIPELINE ASSETS		1.C FE	152,827,870	198,092,667	09/30/2040
1019999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				808,548,042	917,262,236	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
30327M-AE-4	FSRTA 2022-FL5 B		1.D	6,909,378	6,896,355	06/19/2037
48250R-BN-5	KKR 12 BR2		1.B FE	1,970,024	2,000,000	10/15/2030
67578F-AE-7	OCT49 2020-5A C		1.F	2,919,438	3,000,000	01/15/2033
69701Y-AG-7	PSTAT 2021-1A C		1.G	1,633,979	1,650,000	04/20/2029
78485W-AC-3	STWD 2019-FL1 AS		1.A FE	6,631,649	6,560,937	07/15/2038
78486B-AJ-3	STWD 2021-FL2 D		2.B FE	1,305,264	1,500,000	04/18/2038
000806-AJ-8	ABPCI 2020-9A A1R		1.A FE	739,298	730,441	11/18/2031
86359U-AE-9	SASC 2006-OPT1 A5		1.A FM	1,079	2,128	04/25/2036
1029999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				22,110,108	22,339,860	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						
1039999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						
000823-AL-8	ABPCI 2017-1A A2R		1.A FE	3,816,578	3,850,000	04/20/2032
000823-AN-4	ABPCI 2017-1A BR		1.C	3,859,780	4,000,000	04/20/2032
000823-AQ-7	ABPCI 2017-1A CR		1.F FE	1,345,145	1,400,000	04/20/2032
000823-AS-3	ABPCI 2017-1A DR		2.C	3,814,602	4,050,000	04/20/2032
00085K-AW-3	ABPCI 2019-7A BR		1.G FE	480,051	500,000	10/20/2031
00086A-BC-7	ABPCI 2016-1A C2		1.F FE	3,317,916	3,500,000	07/20/2033
00103C-AJ-8	ACRES 2021-FL1 D		2.B FE	5,637,131	6,242,956	06/15/2036
00489T-AG-1	ACR 2021-FL4 C		1.G	6,383,830	6,929,290	12/18/2037
00489T-AJ-5	ACR 2021-FL4 D		2.B FE	2,708,730	2,980,477	12/18/2037
00500J-AJ-2	ACRES 2021-FL2 D		2.B	11,338,179	12,700,000	01/15/2037
007036-QT-6	ARMT 2005-8 7A2		1.A	264,580	266,682	11/25/2035
02660T-EK-5	AHM 2005-2 1A1		1.A	5,907,648	5,676,338	09/25/2045
03328Q-BG-5	ANCHC 2015-6A DRR		2.C FE	3,642,888	4,000,000	07/15/2030
04941V-AG-0	ATCLO 2018-9A C		1.D FE	426,866	412,670	04/20/2028
04942J-AG-6	ATCLO 2018-10A C		1.F	274,938	261,333	01/15/2031
05492Q-AC-0	BDS 2020-FL5 AS		1.A FE	611,991	590,259	02/16/2037

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
05492Q-AG-1	BDS 2020-FL5 C		1.E FE	4,538,283	4,615,289	02/16/2037
05493N-AG-7	BDS 2021-FL9 D		2.A FE	3,713,592	4,000,000	11/16/2038
055731-AG-8	BSPDF 2021-FL1 C		1.G	14,578,847	15,856,000	10/15/2036
055731-AJ-2	BSPDF 2021-FL1 D		2.B	16,658,104	18,674,976	10/15/2036
05587T-AG-1	BSPRT 2019-FL5 C		1.C	13,381,900	13,683,616	05/09/2029
05591X-AG-6	BRSP 2021-FL1 C		1.G FE	6,534,528	7,000,000	08/19/2038
055983-AE-0	BSPRT 2022-FL8 B		1.D FE	9,493,060	10,000,000	02/15/2037
055983-AJ-9	BSPRT 2022-FL8 D		2.B FE	35,861,789	38,650,000	02/15/2037
055984-AE-8	BSPRT 2022-FL9 AS		1.A	33,374,341	33,459,692	07/15/2039
055984-AG-3	BSPRT 2022-FL9 B		1.D	11,240,365	11,277,312	07/15/2039
055984-AJ-7	BSPRT 2022-FL9 C		1.G	13,741,178	13,768,941	07/15/2039
05601H-AJ-3	BSPRT 2021-FL6 D		2.B	5,201,025	6,339,410	03/15/2036
05602C-AJ-3	BSPRT 2021-FL7 D		2.B	2,956,554	3,250,000	12/15/2038
05606D-AC-2	BX 2022-PSB B		1.D	14,201,302	14,190,462	08/15/2039
05606D-AS-7	BX 2022-PSB A		1.A	40,056,203	39,911,186	08/15/2039
05608X-AE-2	BXMT 2020-FL3 B		1.D FE	7,134,711	7,650,000	11/15/2037
05608X-AG-7	BXMT 2020-FL3 C		1.G	4,433,035	4,800,000	11/15/2037
05608X-AJ-1	BXMT 2020-FL3 D		2.B	12,365,812	13,700,000	11/15/2037
06762Q-AA-5	BABSN LP-3A A		1.A	3,266,686	3,236,272	07/20/2033
06762V-AB-2	BABSN 2022-3A A2		1.A	10,542,798	10,500,000	10/20/2035
072917-AG-2	BXCMM 2022-1A C		1.F FE	11,080,203	11,750,000	04/20/2035
103228-AJ-1	BOYCE 2022-1A C		1.F FE	26,079,625	27,500,000	04/21/2035
12434L-AA-2	BXMT 2020-FL2 A		1.A	1,599,884	1,648,554	02/16/2037
12434L-AG-9	BXMT 2020-FL2 C		1.G	4,500,444	5,071,666	02/16/2037
12546J-AG-9	CHCP 2021-FL1 C		1.G FE	2,613,449	2,750,000	12/01/2037
12546J-AJ-3	CHCP 2021-FL1 D		2.B FE	2,377,750	2,550,000	02/15/2038
12550Y-AU-8	CIFC 2017-2A DR		2.C FE	3,403,964	3,650,000	04/20/2030
12551P-AE-2	CIFC 2012-2RA B		1.A FE	1,980,288	2,000,000	01/20/2028
12552M-AE-8	CIFC 2013-3RA A2		1.B	10,843,602	11,000,000	04/24/2031
126685-AD-8	CWHEL 2005-C 2A		1.A FM	193,359	206,832	07/15/2035
126685-AF-3	CWHEL 2005-D 2A		1.A FM	521,599	544,399	11/15/2035
14066A-AB-5	GMACN 2006-RILY A2		1.G	9,892,104	10,017,004	07/10/2051
143109-AQ-9	CGMS 2016-4A BR		1.C FE	1,855,386	1,727,893	10/20/2027
14310Q-AA-6	CGFM 2015-1A A11R		1.A FE	35,207,744	35,669,615	10/20/2031
14316C-AJ-2	CGMS 2014-4RA B		1.F FE	341,848	312,885	07/15/2030
14317V-AU-4	CGMS 2019-4A A2R		1.C FE	2,412,583	2,500,000	04/15/2035
14889J-AA-3	CRMN 2014-2A D		4.C FE	358,211	307,349	10/18/2026
15672Q-AE-7	CERB 2022-1A C		1.G FE	7,508,768	8,000,000	04/15/2034
15674E-AE-2	CERB 2021-1A C		1.E FE	3,153,274	3,250,000	04/15/2032
15674E-AG-7	CERB 2021-1A D		2.A FE	2,105,899	2,250,000	04/15/2032
15674J-AB-7	CERB 2020-3A B		1.C FE	4,930,608	5,050,000	01/15/2033
15674L-AA-4	CERB 2021-2A A		1.A FE	5,881,650	5,790,181	04/22/2033
15674L-AE-6	CERB 2021-2A C		1.G FE	1,898,422	2,000,000	04/15/2033
15674P-AC-1	CERB 2021-3A B		1.B	3,574,886	3,401,656	07/23/2033
15674P-AE-7	CERB 2021-3A C		1.G FE	3,841,909	4,100,000	07/23/2033
15674P-AG-2	CERB 2021-3A D		2.B FE	659,080	750,000	07/23/2033
15674R-AG-8	CERB 2021-5A A		1.G FE	3,739,304	4,000,000	09/22/2033
15675A-AA-7	CERB 2023-1A A		1.A	16,998,844	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	998,474	1,000,000	10/20/2028
25257A-AS-3	DIMND 2019-1A CR		1.A	2,287,621	2,296,718	04/25/2029
29002A-AA-2	ELM20 2022-7A A		1.A FE	31,626,347	31,500,000	10/17/2034
29002A-AC-8	ELM20 2022-7A B1		1.C	14,244,158	14,250,000	10/17/2034
29004J-AA-1	ELM19 2022-6A A		1.A	40,198,800	40,000,000	10/17/2034
30319Y-AJ-7	FSRIA 2021-FL2 D		2.B	5,120,757	5,544,679	02/16/2027
30323C-AG-5	FSRIA 2021-FL3 C		1.G FE	520,716	514,861	11/16/2036
30327M-AA-2	FSRIA 2022-FL5 A		1.A	43,740,400	43,052,886	06/19/2037
30327M-AG-9	FSRIA 2022-FL5 C		1.G	5,176,385	5,173,565	06/19/2027
30328D-AA-1	FSRIA 2022-FL6 A		1.A	15,958,096	15,868,555	08/19/2037
30328D-AC-7	FSRIA 2022-FL6 AS		1.A	44,402,343	44,273,214	05/19/2037
30328D-AE-3	FSRIA 2022-FL6 B		1.D	3,973,352	3,967,755	08/19/2037
30328D-AG-8	FSRIA 2022-FL6 C		1.G	7,148,506	7,126,780	08/19/2037
30329X-AA-6	FSRIA 2022-FL7 A		1.A	9,005,022	9,006,073	10/19/2039
30329X-AC-2	FSRIA 2022-FL7 AS		1.A	39,737,040	39,707,743	10/19/2039
30329X-AE-8	FSRIA 2022-FL7 B		1.D	13,455,922	13,450,944	10/19/2039
31413J-B4-5	FN 6.075 946559		1.A	10,062	10,350	09/01/2037
34706C-AA-7	FORT 2022-FL3 A		1.A	3,810,529	3,809,876	02/23/2039
34706C-AC-3	FORT 2022-FL3 AS		1.A FE	21,495,696	22,468,121	12/17/2026
34706C-AE-9	FORT 2022-FL3 B		1.D FE	19,404,745	20,250,000	12/17/2026
34960J-AU-9	FCO 2015-6A A2R		1.A FE	3,697,785	3,750,000	07/10/2030
34961J-BE-3	FCO 2017-9A BR		1.C FE	34,290,378	36,200,000	10/15/2033
34961J-BG-8	FCO 2017-9A CR		1.G FE	41,499,194	43,750,000	10/15/2033
34961J-BJ-2	FCO 2017-9A DR		2.C FE	9,763,270	11,000,000	10/15/2033
34961W-AC-9	FCO 2018-11A A1T		1.A FE	990,900	1,000,000	04/15/2031
34961W-AJ-4	FCO 2018-11A BT		1.C FE	43,358,308	44,494,137	04/15/2031
34961W-AL-9	FCO 2018-11A C		1.G FE	382,817	380,238	04/15/2031
34964W-AA-0	FCBSL 2022-2A AT		1.A FE	41,111,233	41,000,000	10/18/2033
34964W-AE-2	FCBSL 2022-2A B		1.B	27,116,584	27,250,000	10/18/2033
349927-AE-3	FCBSL 2022-3A B		1.C	29,948,340	30,000,000	12/20/2035
36249B-AD-2	GSAA 2007-7 A4		1.A FM	111,366	115,805	07/25/2037
38138J-AJ-2	GLM 2021-9A D		2.C	3,765,439	4,050,000	01/20/2033
381743-AE-3	GOCAP 2021-54A C		1.E FE	1,909,634	2,000,000	08/05/2033
38174T-AE-6	GOCAP 2016-33A AR2		1.E FE	223,922,556	234,000,000	08/25/2033
38175B-AA-2	GOCAP 2018-36A A		1.A FE	598,908	598,692	02/05/2031
38175B-AC-8	GOCAP 2018-36A B		1.C FE	6,344,982	6,500,000	02/05/2031
38175B-AE-4	GOCAP 2018-36A C		1.F FE	12,364,770	13,121,848	02/05/2031
38175N-AA-6	GOCAP 2015-25A AR		1.A FE	4,657,348	4,496,934	05/05/2030
38175N-AC-2	GOCAP 2015-25A BR		1.C FE	10,699,876	10,900,000	05/05/2030
38178E-AA-3	GOCAP 2013-16A A1R2		1.A	15,134,824	14,722,193	07/25/2033
38178E-AG-0	GOCAP 2013-16A CR2		1.F FE	14,398,070	15,350,000	07/25/2033
38178G-AA-8	GOCAP 2020-49A AR		1.A	9,795,060	9,606,780	08/26/2033
38178G-AC-4	GOCAP 2020-49A BR		1.C	8,587,512	9,000,000	08/26/2033
38178G-AE-0	GOCAP 2020-49A CR		1.F FE	4,680,590	5,000,000	08/26/2033
39809P-AG-0	GSTNE 2021-FL3 C		1.G FE	4,909,548	5,250,000	07/15/2039
40169C-AG-1	GUGG 2021-4A C		1.F	3,003,640	3,250,000	01/15/2034
40170F-AA-4	GPIM 2018-1A A1		1.A FE	43,363,604	43,882,737	01/15/2031
40171D-BG-4	GUGG 2019-1A BR		1.F	18,504,313	19,250,000	10/15/2032
40171D-BJ-8	GUGG 2019-1A CR		2.C FE	14,057,059	15,500,000	10/15/2032
40172P-AC-6	GUGG 2022-2A A2		1.A	4,001,764	4,000,000	01/15/2035
40172P-AE-2	GUGG 2022-2A B		1.C	8,051,248	8,000,000	01/15/2035
40441L-AL-0	HGI 2021-FL1 E		2.C FE	719,213	800,000	06/15/2036
40442A-AA-7	HIT 2022-HI32 A		1.A FE	39,821,745	39,705,718	07/15/2039
42704R-AA-9	HERA 2021-FL1 A		1.A	4,166,242	4,169,898	02/18/2038
42704R-AE-1	HERA 2021-FL1 B		1.B FE	569,831	574,690	02/18/2038
42704R-AG-6	HERA 2021-FL1 C		1.E FE	9,390,342	9,932,650	12/01/2037
45669W-AC-0	INDX 2007-FLX5 2A1		1.A FM	5,035,370	4,833,925	08/25/2037
48250V-AY-3	KKR 13 CR		1.B FE	10,658,625	10,750,000	01/16/2028
48251B-AY-6	KKR 16 A2R2		1.C FE	7,721,344	7,591,437	10/20/2034

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
482739-AH-2	KVK 2013-1A CR		1.B	10,158,542	10,215,000	01/15/2028
48275E-AE-6	KREF 2022-FL3 B		1.D FE	15,134,975	15,850,000	02/15/2039
48275E-AG-1	KREF 2022-FL3 C		1.G	13,429,270	14,150,000	02/15/2039
48275R-AC-1	KREF 2021-FL2 AS		1.A FE	2,863,593	2,873,999	02/15/2039
48275R-AE-7	KREF 2021-FL2 B		1.D	525,735	521,640	02/15/2039
48275R-AG-2	KREF 2021-FL2 C		1.G FE	4,601,951	4,950,000	02/15/2039
50190F-AG-6	LCCM 2021-FL3 C		1.G FE	2,107,557	2,250,750	11/15/2038
50202K-AG-1	LCCM 2021-FL2 C		1.G	6,821,063	7,410,038	12/15/2038
50202K-AJ-5	LCCM 2021-FL2 D		2.B FE	6,059,249	6,593,881	12/15/2038
51080D-AG-0	THLLS 2019-1A CR		1.G FE	4,262,670	4,500,000	04/15/2033
525221-EM-5	LXS 2005-7N 1A1A		1.A FM	2,251,255	2,327,097	12/25/2035
53946C-AC-3	LNCR 2021-CRE4 B		1.B FE	661,438	655,024	07/15/2035
53946C-AE-9	LNCR 2021-CRE4 C		1.E FE	5,680,746	6,000,000	07/15/2035
53946J-AC-8	LNCR 2019-CRE2 AS		1.A FE	20,926,827	19,314,652	05/15/2036
53946J-AE-4	LNCR 2019-CRE2 B		1.A FE	4,541,381	4,496,453	05/15/2036
53946M-AE-7	LNCR 2018-CRE1 B		1.B FE	8,570,287	8,214,550	05/15/2028
53946M-AG-2	LNCR 2018-CRE1 C		1.F	9,347,503	9,389,952	05/15/2028
53946P-AJ-9	LNCR 2022-CRE7 D		2.B FE	20,551,966	22,150,000	01/17/2037
53947D-AE-6	LNCR 2019-CRE3 B		1.A FE	1,228,350	1,234,608	04/15/2034
53947X-AE-2	LNCR 2021-CRE5 AS		1.A FE	3,434,466	3,442,191	07/15/2036
53947X-AG-7	LNCR 2021-CRE5 B		1.D FE	2,379,710	2,500,000	06/15/2036
53948H-AG-1	LNCR 2021-CRE6 C		1.G	5,834,988	6,250,000	11/15/2038
53948H-AJ-5	LNCR 2021-CRE6 D		2.B FE	9,649,217	10,800,684	11/15/2038
55283T-AC-2	MF1 2021-FL6 AS		1.A	5,730,357	5,674,477	07/16/2036
55285B-AE-5	MF1 2022-FL10 B		1.D	13,987,834	13,930,307	09/19/2037
55955K-AE-4	MAGNE 2021-29A C		1.F FE	1,997,151	2,050,000	01/15/2034
55955K-AG-9	MAGNE 2021-29A D		2.C FE	4,535,383	4,700,000	01/15/2034
56576Q-AQ-1	MCLO 2013-5A A2R		1.B FE	931,132	927,794	11/21/2027
64132D-AN-8	NEUB 2019-32A CR		1.F FE	1,758,564	1,800,000	01/19/2032
64132D-AQ-1	NEUB 2019-32A DR		2.C FE	4,691,480	5,000,000	01/19/2032
65251P-AY-9	NSLP 2014-1A AR		1.A FE	48,585,891	49,006,712	04/25/2031
65251P-BA-0	NSLP 2014-1A BR		1.C FE	14,133,078	14,500,000	04/25/2031
65252B-AA-1	FSSLF 2015-2A A1N		1.A FE	11,724,473	11,871,946	04/29/2030
66858C-AE-7	WOODS 2018-12BA B		1.B	1,925,848	1,863,277	06/15/2031
66860C-AE-3	WOODS 2018-14BA B		1.C FE	26,889,885	24,601,554	11/13/2031
67107K-BB-1	OCP 2014-7A A2RR		1.C FE	15,535,334	15,800,000	07/20/2029
67400F-AC-5	OAKCL 2018-1A A1B		1.A FE	4,925,035	5,000,000	10/20/2030
67578F-AG-2	OCT49 2020-5A D		2.C	2,240,472	2,400,000	01/15/2033
69120E-AA-7	OR 2023-10A A		1.A FE	40,496,848	41,000,000	04/20/2035
69120E-AC-3	OR 2023-10A B		1.C FE	6,961,682	7,000,000	04/20/2035
69120H-AA-0	OR 2023-11A A1T		1.A FE	58,504,931	59,250,000	05/15/2035
69120H-AC-6	OR 2023-11A B		1.C FE	6,961,626	7,000,000	05/15/2035
69122D-AA-7	OR 2019-1A A		1.A	44,545,469	44,832,921	05/20/2031
69290L-AE-7	PFP 2021-7 B		1.B FE	851,603	857,451	04/14/2038
69290L-AG-2	PFP 2021-7 C		1.E FE	8,926,163	9,507,307	04/14/2038
69290L-AL-1	PFP 2021-7 E		2.B FE	1,123,583	1,299,935	04/14/2038
69291Q-AA-3	PFP 2022-9 A		1.A	10,480,964	10,345,263	08/19/2035
69701Y-AE-2	PSTAT 2021-1A B		1.C FE	2,620,747	2,650,000	04/20/2029
69702D-AG-2	PSTAT 2021-2A C		2.A FE	3,143,387	3,250,000	05/20/2029
701631-AC-7	PARLI 2021-2A C		1.F FE	2,359,643	2,500,000	08/20/2032
75574X-AE-5	RCMT 2019-FL3 B		1.A FE	2,420,172	2,426,101	03/25/2034
75574X-AG-0	RCMT 2019-FL3 C		1.B FE	5,940,576	6,000,000	03/25/2034
76243N-AE-6	RIAL 2022-FL8 B		1.D FE	3,409,144	3,500,000	01/19/2037
78485W-AE-9	STWD 2019-FL1 B		1.C	2,406,040	2,424,734	07/15/2038
78485W-AG-4	STWD 2019-FL1 C		1.F FE	12,407,031	12,888,808	07/15/2038
85815C-AC-3	STCR 2018-1A B		1.B	7,152,435	7,500,000	04/15/2031
85816W-AE-4	STCR 2014-1RA B		1.B FE	4,865,225	5,000,000	04/21/2031
87276V-AC-9	TRTX 2019-FL3 AS		1.A FE	1,246,594	1,027,401	09/15/2034
87276V-AE-5	TRTX 2019-FL3 B		1.A	994,048	981,194	10/15/2034
87276V-AG-0	TRTX 2019-FL3 C		1.C FE	10,051,729	10,291,998	09/15/2034
87970U-BA-3	TELOS 2014-6A CR		1.A FE	138,756	138,849	01/17/2027
88576N-AJ-7	HENDR 07-1A		1.A FE	438,806	437,802	03/15/2042
92329Y-AN-6	VENTR 2014-17A BRR		1.A FE	24,300,987	24,500,000	04/15/2027
92329Y-AQ-9	VENTR 2014-17A CRR		1.B FE	19,109,064	19,500,000	04/15/2027
92915U-AN-4	VOYA 2017-2A BR		1.F FE	5,122,201	5,300,000	06/15/2030
92915U-AQ-7	VOYA 2017-2A CR		2.B FE	2,729,028	3,000,000	06/15/2030
92919M-AA-6	VOYA 2022-2A A		1.A FE	7,025,382	7,000,000	07/20/2034
92919M-AB-4	VOYA 2022-2A B		1.C FE	24,911,325	25,000,000	07/20/2034
92925G-AA-1	WAMU 2006-AR16 1A1		1.B FM	495,932	465,422	12/25/2036
929342-AB-9	WMRK 2022-WMRK B		1.A	24,905,800	24,819,165	11/15/2035
92978J-AH-6	WSLT 2006-1 B		1.C FE	211,831	161,645	04/25/2040
94949F-AC-7	WELF 2022-2A A2		1.A	14,286,608	14,250,000	10/18/2035
97988D-AU-8	WDMNT 2018-4A BR		1.C FE	15,601,212	16,500,000	04/20/2034
97988A-AL-3	WDMNT 2017-3A A1R		1.A FE	53,475,120	54,000,000	04/20/2032
97988W-AJ-0	WDMNT 2020-7A C		1.F FE	1,957,072	2,000,000	01/15/2032
BGH0T9-7N-8	MAX BROADCAST GROUP - TLA		6.	1,578,076	1,010,055	12/31/2023
BGH2BU-R6-1	NATIONAL FOOTBALL 0.00 31MAR24 FRN		1.E FE	2,307,690	2,307,690	02/28/2024
BGH313-A5-0	SANTA MARIA REFINING CO. TLA		6.	1,383,609	1,558,877	12/31/2023
BGH313-EE-7	SANTA MARIA REFINING CO. TLC		6.	950,633	1,032,738	12/31/2023
BGH53S-14-1	ML CHARLIE ML DELTA 2ND OUT 1L TL		4.B PL	4,342,444	4,498,146	06/20/2024
BGH578-GX-1	RECESS HOLDINGS(PLAYCORE) 1L TL CL		4.A FE	662,010	626,912	09/30/2024
BGH5BJ-7J-3	SUNSOURCE STS (CD&R HYDRA)TL 1L CL		4.B FE	4,564,255	4,538,633	12/11/2024
BGH5G1-HL-1	HEALTHCHANNELS INC 1L TL CL		5.B FE	704,029	943,794	04/03/2025
BGH5MZ-J6-0	ALEXANDER MANN 1L TLB GBP		4.B PL	3,650,493	3,796,641	06/29/2025
BGH5NM-99-3	24/7 INTOUCH 1L TL CL		4.B FE	1,364,432	1,367,098	08/20/2025
BGH62W-1R-0	ACETO (ATLAS) 1L REV FUNDED		4.C	1,209,248	1,257,143	04/29/2025
BGH63V-43-1	PLAYPOWER INC 1L TLB CL		5.A FE	1,153,673	1,435,476	05/07/2026
BGH659-CX-3	DATIX BIDCO 2L TL TRANCHE 3		5.B GI	3,390,744	3,429,942	05/20/2027
BGH66A-C4-3	TENEO HOLDINGS LLC 1L TLB CL		4.B	4,011,550	3,967,614	07/12/2025
BGH69Q-TB-1	BLUEFIN (BLACK MTN) 1L REV FUNDED		5.B GI	1,035,662	1,076,013	09/06/2024
BGH6B3-MZ-3	LIFELONG LEARNER (PSI) 1L TLB CL		5.B GI	23,404,741	25,067,526	10/04/2026
BGH6B4-2N-0	LIFELONG (PSI)1L DDTLA FUNDED CL		5.B GI	1,545,579	1,653,643	10/19/2026
BGH6B4-38-2	LIFELONG (PSI) 1L REV FUND CL		5.B GI	6,572,454	7,081,432	10/20/2025
BGH6ZC-5D-5	DXP ENTERPRISES 1L TLB		4.B FE	33,184,079	32,689,994	12/16/2027
BGH7F7-TD-0	PROJECT POMEGRANATE		1.G PL	6,213,761	6,213,761	09/15/2026
BGH7F7-VB-1	PROJECT POMEGRANATE		1.G PL	4,257,925	4,523,050	09/15/2026
3134GV-5K-0	FHLMC 2.22 07/40-01/21 (QB)		1.A	136,915,653	199,460,754	07/13/2040
35563C-AA-6	FMMHR 2015-R1 1A		1.A	159,828,363	217,687,006	11/25/2055
1049999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				2,689,753,048	2,867,067,518	XXX
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)				3,520,411,198	3,806,669,614	XXX
Bonds - Hybrid Securities - Issuer Obligations						
1219999999 - Bonds - Hybrid Securities - Issuer Obligations						XXX
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities						
1229999999 - Bonds - Hybrid Securities - Residential Mortgage-Backed Securities						XXX
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities						
1239999999 - Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities						XXX
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						

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
1249999999 - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						XXX
1309999999 - Bonds - Hybrid Securities - Subtotals - Hybrid Securities						XXX
Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						
1419999999 - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						XXX
Bonds - Parent, Subsidiaries and Affiliates - Residential Mortgage-Backed Securities						
1429999999 - Bonds - Parent, Subsidiaries and Affiliates - Residential Mortgage-Backed Securities						XXX
Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities						
1439999999 - Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities						XXX
Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						
1449999999 - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						XXX
Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans - Issued						
1459999999 - Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans - Issued						XXX
Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans – Acquired						
1469999999 - Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans – Acquired						XXX
1509999999 - Bonds - Parent, Subsidiaries and Affiliates - Subtotals - Parent, Subsidiaries and Affiliates						XXX
Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						
1619999999 - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						XXX
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued						
1819999999 - Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued						XXX
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans – Acquired						
000807-AS-6	ABPCI 2019-5A BR		1.G FE	1,920,680	2,000,000	04/20/2031
00500J-AG-8	ACRES 2021-FL2 C		1.G FE	2,112,757	2,250,000	01/15/2037
02660T-GS-6	AHM 2005-4 3A1		1.B	1,146,014	1,291,338	11/25/2045
05492Q-AJ-5	BDS 2020-FL5 D		1.F	953,512	976,747	02/16/2037
05493F-AG-4	BDS 2021-FL7 D		2.B FE	458,761	471,660	06/16/2036
05493F-AJ-8	BDS 2021-FL7 E		2.C FE	897,621	1,000,000	06/16/2036
05493N-AJ-1	BDS 2021-FL9 E		2.B	2,357,789	2,600,000	11/16/2038
05591X-AJ-0	BRSP 2021-FL1 D		2.B FE	2,582,922	3,000,000	08/19/2038
055983-AG-5	BSPRT 2022-FL8 C		1.G	13,150,916	13,950,000	02/15/2037
06051G-JJ-9	BANK OF AMERICA CORP		1.G	639,886	640,000	10/24/2024
06761M-AA-5	BMM 2018-1A A1		1.A	10,316,424	10,480,973	01/15/2031
072917-AE-7	BXCMM 2022-1A B		1.C	15,133,388	15,750,000	04/20/2035
103228-AE-2	BOYCE 2022-1A B1		1.C	12,375,248	12,700,000	04/21/2035
12546J-AE-4	CHCP 2021-FL1 B		1.D FE	3,431,858	3,576,900	12/01/2037
14310Q-AC-2	CGFM 2015-1A A12R		1.A FE	2,959,818	3,000,000	10/20/2031
15674E-AC-6	CERB 2021-1A B		1.A FE	3,088,978	3,150,000	04/15/2032
15674P-AA-5	CERB 2021-3A A		1.A	13,673,450	13,400,183	07/23/2033
25257A-AU-8	DIMND 2019-1A DR		1.B FE	3,186,420	3,250,000	04/25/2029
29004J-AC-7	ELM19 2022-6A B1		1.C	20,147,600	20,000,000	10/17/2034
30319Y-AG-3	FSRIA 2021-FL2 C		1.G FE	932,254	1,000,000	06/16/2038
30327M-AC-8	FSRIA 2022-FL5 AS		1.A	28,719,690	28,492,515	06/19/2037
346845-AC-4	FORT BENNING FAMILY COMMUNITIES LL		1.E FE	850,001	824,323	01/15/2036
34961J-BC-7	FCO 2017-9A A2TR		1.A	1,942,578	1,864,750	10/15/2033
38137Y-AU-5	GLM 2019-4A CR		1.F	435,464	428,516	04/24/2031
38137Y-AW-1	GLM 2019-4A DR		2.C FE	2,139,692	2,250,000	04/24/2031
38138J-AG-8	GLM 2021-9A C		1.F FE	4,993,419	5,072,393	01/20/2033
40390J-AG-7	HGI 2021-FL2 D		2.B FE	1,515,015	1,650,000	09/19/2036
40442A-AC-3	HIT 2022-HI32 B		1.D FE	14,793,406	14,754,724	07/15/2039
44330G-AE-3	HLM 4A-2014 A2R		1.C	2,482,488	2,402,984	01/28/2030
48275E-AC-0	KREF 2022-FL3 AS		1.A FE	2,935,183	2,933,961	02/17/2039
50188Y-AJ-3	LCM 24 CR		1.F	5,508,594	5,700,000	03/20/2030
50190F-AE-1	LCCM 2021-FL3 B		1.D	1,079,034	1,082,291	11/15/2038
53946J-AG-9	LNCR 2019-CRE2 C		1.C	10,199,298	10,513,193	05/15/2036
53947D-AG-1	LNCR 2019-CRE3 C		1.C	5,112,722	5,104,273	04/15/2034
53947X-AJ-1	LNCR 2021-CRE5 C		1.G FE	2,650,081	2,856,382	05/16/2038
53947X-AL-6	LNCR 2021-CRE5 D		2.B FE	11,762,291	13,276,770	06/15/2036
53948H-AC-0	LNCR 2021-CRE6 AS		1.A	3,676,741	3,685,457	11/15/2038
55284J-AE-9	MF1 2022-FL8 B		1.D FE	6,710,935	7,000,000	02/19/2037
55284J-AG-4	MF1 2022-FL8 C		1.G FE	6,592,915	7,000,000	02/19/2037
55285B-AC-9	MF1 2022-FL10 AS		1.A FE	56,599,233	56,741,353	09/19/2037
55285B-AG-0	MF1 2022-FL10 C		1.G FE	12,882,922	12,935,575	09/19/2037
55821U-AE-4	MDPK 2021-48A C		1.F	3,989,485	4,100,000	04/19/2033
55821U-AG-9	MDPK 2021-48A D		2.C FE	4,848,340	5,000,000	04/19/2033
64134J-AE-3	NEUB 2021-40A C		1.F FE	1,958,858	2,000,000	04/15/2033
64134J-AG-8	NEUB 2021-40A D		2.C FE	941,483	1,000,000	04/15/2033
69290L-AJ-6	PFP 2021-7 D		1.G FE	6,664,611	7,349,633	04/14/2038
69291Q-AE-5	PFP 2022-9 B		1.D	27,758,153	27,870,479	08/19/2035
69701C-AG-5	PSTAT 2022-1A C		2.B FE	5,287,990	5,600,000	04/15/2030
69702B-AG-6	PSTAT 2021-3A C		2.B FE	4,984,294	5,200,000	07/20/2029
69702Q-AA-6	PSTAT 2022-5A A1		1.A	18,194,408	18,084,264	07/15/2035
69702Q-AC-2	PSTAT 2022-5A A2		1.B	12,952,056	12,883,394	07/15/2035
76243N-AG-1	RIAL 2022-FL8 C		1.G	15,100,782	15,500,000	01/19/2037
78485K-AJ-4	STWD 2022-FL3 C		1.G	12,602,327	13,250,000	11/15/2038
78485W-AJ-8	STWD 2019-FL1 D		2.A FE	1,623,260	1,907,125	07/15/2038
78486B-AL-8	STWD 2021-FL2 E		2.C FE	1,123,614	1,275,000	04/18/2038
BGH6BJ-WV-6	LIFELONG (PSI) 1L DDTLB FUNDED CL		5.B GI	3,685,503	3,950,331	10/19/2026
BGH6EB-G2-2	WIRB WCG (DA VINCI) 1L TL CL		4.B	971,297	986,122	01/08/2027
BGH6ER-D8-7	CURRICULUM ASSOCIATES 1L TL CL		5.A	54,209,788	54,238,553	01/13/2027
BGH6JD-14-5	LYTX 1L DDTL CL 2020 A&R FUNDED		4.C	10,853,480	11,066,588	02/28/2028
BGH6JD-1G-8	LYTX INC 1L TL CL 2020 A&R		4.C YE	30,877,653	31,668,274	02/28/2028
BGH6NM-13-2	HAMILTON PROJECTS (PANDA) 1L TL		4.A	24,032,561	23,888,441	06/10/2027
BGH6VF-B9-4	SOUTHERN VETERINARY PART 1L TL CL		4.C	4,550,638	4,612,654	10/05/2027
BGH6VS-UH-7	HELP AT HOME (HAH GROUP) 1L TL CL		4.C	32,309,626	32,810,970	10/29/2027
BGH6WC-8X-1	HELP AT HOME(HAH) 1L DDTL CL FUNDED		4.C	4,095,851	4,200,873	10/29/2027
BGH6WV-MF-2	CAPSTONE ACQUISITION 1L TL		4.B PL	31,520,616	32,092,288	10/29/2027
BGH6WV-N4-6	CAPSTONE ACQUISITION 1L DDTL FUND		4.B	1,837,597	1,875,905	11/12/2027
BGH6X2-AX-9	PARK PLACE TECH 1L TL CL		4.C FE	122,060,250	121,684,879	11/10/2027
BGH6Y8-E6-0	BARENTZ 1L TL CL USD		4.B FE	2,867,321	2,901,305	11/25/2027
BGH6YV-TD-8	SYNDIGO 1L TL CL		4.C FE	22,457,518	22,707,892	12/10/2027
BGH70Y-8Z-1	WOMENS CARE 1L TL CL		4.C FE	3,754,910	4,219,000	01/15/2028
BGH71R-7C-7	KRONOS (KIK) 1L TLB CL		4.C FE	993,629	1,017,396	12/22/2026
BGH71R-WP-0	MB2 1L TL CL		4.B PL	36,315,247	36,417,543	01/29/2027
BGH71R-WR-6	MB2 1L DDTL CL FUNDED		3.A PL	11,466,986	11,593,312	01/29/2027
BGH736-PL-1	FRANCHISE 1L TL		4.B FE	18,874,199	20,285,987	03/10/2026
BGH745-KW-3	CCRR PARENT INC 1L TLB CL		4.B FE	4,787,968	4,944,138	03/03/2028
BGH74V-BF-3	NAVACORD CORP 1L TL CL		4.A FE	7,192,769	9,685,775	03/27/2028
BGH75F-FZ-9	FIRST BRANDS 1L TLB CL		4.A	3,183,335	3,243,122	03/30/2027
BGH76P-HQ-4	HIGHTOWER 1L TL CL		4.C	6,973,187	7,102,828	04/21/2028
BGH77E-7S-5	CUBIC (ATLAS) 1L TLB CL		4.B FE	964,671	1,094,473	04/28/2028
BGH77E-9S-3	CUBIC (ATLAS) 1L TLC CL		4.A FE	196,192	222,745	04/28/2028
BGH77G-0R-9	PABST (BLUE RIBBON) 1L TLB CL		4.C	37,055,039	51,158,710	04/29/2028
BGH79J-YC-7	SOLERA 1L REV CL USD FUNDED		3.C FE	6,037,138	6,538,440	06/04/2026
BGH79X-BE-7	ARCLINE(FAIRBANKS) 1L TL CL		4.B	37,550,663	38,304,149	06/14/2028
BGH7B8-P6-1	CENGAGE LEARNING INC 1L TLB CL		4.B FE	3,140,767	3,198,125	07/14/2026
BGH7CJ-QA-6	MCGRAW HILL TLB 1L CL		4.B FE	157,267	165,841	07/28/2028
BGH7D0-2F-1	VERITEXT 1L TL CL		4.B	4,170,866	4,201,202	08/01/2025

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
BGH7D1-Q3-0	SWEETWATER SOUND 1L TLB CL		4.B FE	9,756,515	10,181,442	07/29/2028
BGH7DC-XA-2	SOTHEBYS 1L TLB CL REFI		4.B FE	896,036	915,490	01/15/2027
BGH7DM-SF-5	EISNERAMPER 1L TLB CL		4.B FE	37,684,914	37,389,182	08/13/2028
BGH7GS-78-8	MB2 1L DDTL CL FUNDED		4.B PL	14,327,077	14,448,073	01/29/2027
BGH7GZ-2Y-0	VECTOR (USNR WOOD FIBER) 1L TLB CL		4.B FE	4,299,342	4,291,730	10/08/2028
BGH7GZ-3V-5	FLORIDA FOOD 1L TLB CL		5.A	31,661,889	36,233,996	10/08/2028
BGH7H8-9W-6	EYECARE PARTNERS LLC 1L TL CL		4.C FE	3,507,049	4,814,615	10/14/2028
BGH7JB-5F-8	MICHAEL BAKER 1L TLB CL		4.B FE	12,481,024	12,412,443	10/26/2028
BGH7KP-1Y-8	CLAROS MORTGAGE TRUST 1L TLB REFI		4.A FE	656,637	689,151	08/10/2026
BGH7M8-DU-9	SECRETARIAT ADVISORS 1L TL CL		4.B	6,891,090	7,041,669	12/13/2028
BGH7M8-KW-7	SECRETARIAT 1L DDTL CL FUNDED		4.B	1,100,764	1,128,989	12/29/2028
BGH7MK-R7-8	KRONOS (KIK) 1L TL CL		4.C	8,091,431	8,102,580	12/22/2026
1829999999 - Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired				1,073,575,955	1,111,804,377	XXX
1909999999 - Bonds - Unaffiliated Bank Loans - Subtotals – Unaffiliated Bank Loans				1,073,575,955	1,111,804,377	XXX
Bonds - Unaffiliated Certificates of Deposit						
2019999999 - Bonds - Unaffiliated Certificates of Deposit						XXX
2419999999 - Bonds - Total Bonds - Subtotals - Issuer Obligations				808,548,042	917,262,236	XXX
2429999999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities				22,110,108	22,339,860	XXX
2439999999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities						XXX
2449999999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities				2,979,770,820	3,252,923,694	XXX
2459999999 - Bonds - Total Bonds - Subtotals - SVO Identified Funds						XXX
2469999999 - Bonds - Total Bonds - Subtotals - Affiliated Bank Loans						XXX
2479999999 - Bonds - Total Bonds - Subtotals - Unaffiliated Bank Loans				1,073,575,955	1,111,804,377	XXX
2489999999 - Bonds - Total Bonds - Subtotals - Unaffiliated Certificates of Deposit						XXX
2509999999 - Bonds - Total Bonds - Subtotals - Total Bonds				4,884,004,925	5,304,330,167	XXX
Stocks - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred						
4019999999 - Stocks - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred						XXX
Stocks - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred						
4029999999 - Stocks - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred						XXX
4109999999 - Stocks - Preferred Stocks - Subtotals - Industrial and Miscellaneous (Unaffiliated)						XXX
Stocks - Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred						
4319999999 - Stocks - Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred						XXX
Stocks - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred						
4329999999 - Stocks - Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred						XXX
4409999999 - Stocks - Preferred Stocks - Parent, Subsidiaries and Affiliates - Subtotals - Parent, Subsidiaries and Affiliates						XXX
4509999999 - Stocks - Preferred Stocks - Total Preferred Stocks						XXX
Stocks - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded						
5019999999 - Stocks - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded						XXX
Stocks - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other						
5029999999 - Stocks - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other						XXX
5109999999 - Stocks - Common Stocks - Subtotals – Industrial and Miscellaneous (Unaffiliated)						XXX
Stocks - Common Stocks - Mutual Funds - Designation Assigned by SVO						
5319999999 - Stocks - Common Stocks - Mutual Funds - Designation Assigned by SVO						XXX
Stocks - Common Stocks - Mutual Funds - Designation Not Assigned by SVO						
5329999999 - Stocks - Common Stocks - Mutual Funds - Designation Not Assigned by SVO						XXX
5409999999 - Stocks - Common Stocks - Mutual Funds - Subtotals - Mutual Funds						XXX
Stocks - Common Stocks - Unit Investment Trusts - Designation Assigned by SVO						
5519999999 - Stocks - Common Stocks - Unit Investment Trusts - Designation Assigned by SVO						XXX
Stocks - Common Stocks - Unit Investment Trusts - Designation Not Assigned by SVO						
5529999999 - Stocks - Common Stocks - Unit Investment Trusts - Designation Not Assigned by SVO						XXX
5609999999 - Stocks - Common Stocks - Unit Investment Trusts - Subtotals - Unit Investment Trusts						XXX
Stocks - Common Stocks - Closed-End Funds - Designation Assigned by SVO						
5719999999 - Stocks - Common Stocks - Closed-End Funds - Designation Assigned by SVO						XXX
Stocks - Common Stocks - Closed-End Funds - Designation Not Assigned by SVO						
5729999999 - Stocks - Common Stocks - Closed-End Funds - Designation Not Assigned by SVO						XXX
5809999999 - Stocks - Common Stocks - Closed-End Funds - Subtotals - Closed-End Funds						XXX
Stocks - Common Stocks - Exchange Traded Funds						
5819999999 - Stocks - Common Stocks - Exchange Traded Funds						XXX
Stocks - Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded						
5919999999 - Stocks - Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded						XXX
Stocks - Common Stocks - Parent, Subsidiaries and Affiliates - Other						
5929999999 - Stocks - Common Stocks - Parent, Subsidiaries and Affiliates - Other						XXX
5979999999 - Subtotals – Parent, Subsidiaries and Affiliates						XXX
5989999999 - Stocks - Common Stocks - Total Common Stocks						XXX
5999999999 - Stocks - Total Preferred and Common Stocks						XXX
Real Estate (Schedule A type)						
9209999999 - Real Estate (Schedule A type)						XXX
Mortgage Loans on Real Estate (Schedule B type)						
9309999999 - Mortgage Loans on Real Estate (Schedule B type)						XXX
Other Invested Assets (Schedule BA type)						
9409999999 - Other Invested Assets (Schedule BA type)						XXX
Short-Term Invested Assets (Schedule DA type)						
9509999999 - Short-Term Invested Assets (Schedule DA type)						XXX
Cash (Schedule E, Part 1 type)						
9609999999 - Cash (Schedule E, Part 1 type)						XXX
Cash Equivalents (Schedule E, Part 2 type)						
9709999999 - Cash Equivalents (Schedule E, Part 2 type)						XXX
Other Assets						
9809999999 - Other Assets						XXX
9999999999 Totals				4,884,004,925	5,304,330,167	XXX

General Interrogatories:

1. Total activity for the year to date — Fair Value $ (884,540,622) — Book/Adjusted Carrying Value $ (975,699,734)
2. Average balance for the year to date — Fair Value $ 5,326,275,236 — Book/Adjusted Carrying Value $ 5,792,180,034

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		0.020	3,930,706		710,839,337	868,664,416	1,095,157,053	XXX
Bank of America New York, NY					2,691,717	6,424,070	3,836,395	XXX
Bank of New York Mellon New York, NY					671,306	2,772,020	1,187,283	XXX
UMB Bank Kansas City, MO					(2,342,609)	(84,168)	1,969,482	XXX
Wells Fargo Sioux Falls, SD		0.019	81,603		(107,014,565)	(158,698,769)	(146,694,337)	XXX
0199998 Deposits in 3 depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories	XXX	XXX			236,037	240,701	235,938	XXX
0199999 Total Open Depositories	XXX	XXX	4,012,309		605,081,223	719,318,270	955,691,815	XXX
0399999 Total Cash on Deposit	XXX	XXX	4,012,309		605,081,223	719,318,270	955,691,815	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999 Total	XXX	XXX	4,012,309		605,081,223	719,318,270	955,691,815	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	FFCBDN 0.00 07/03/2023		06/30/2023	4.802	07/03/2023	16,995,467		2,267
XXX	FHLBDN 0.0 07/03/2023		06/30/2023	4.802	07/03/2023	152,959,199		20,399
XXX	FHLB 0.00 07/06/23		05/17/2023	4.837	07/06/2023	149,899,896		900,938
XXX	FHLBDN 0.00 07/11/2023		05/24/2023	5.074	07/11/2023	12,482,500		66,500
XXX	FHLB 0.0 07/14/2023		06/01/2023	5.131	07/14/2023	9,981,583		42,500
XXX	FHLBDN 0.00 07/18/2023		06/01/2023	4.982	07/18/2023	149,649,375		618,750
XXX	FHLBDN 0.0 07/19/23		06/23/2023	5.038	07/19/2023	17,954,820		20,080
XXX	FHLBDN 0.0 07/21/2023		06/23/2023	5.020	07/21/2023	6,980,556		7,778
XXX	FHLB 0.0 7/24/07		06/01/2023	5.108	07/24/2023	149,514,125		633,750
XXX	FHLB 0.0 08/11/2023		06/15/2023	5.090	08/11/2023	63,631,911		134,667
XXX	FREDN 0.0 07/11/2023		05/24/2023	5.013	07/11/2023	87,378,959		459,959
XXX	FNMDN 0.0 07/05/2023		06/05/2023	4.869	07/05/2023	24,986,528		84,201
XXX	FNMDN 0.0 07/14/2023		06/02/2023	4.903	07/14/2023	39,929,583		157,083
XXX	FNMDN 0.00 08/01/2023		06/02/2023	4.956	08/01/2023	99,576,764		395,931
XXX	B 0.0 08/10/2023		06/29/2023	5.093	08/10/2023	135,232,588		62,551
XXX	B 0.0 08/03/2023		06/29/2023	5.058	08/03/2023	149,304,800		42,033
XXX	B 0.0 07.20/2023		06/29/2023	5.031	07/20/2023	99,735,240		27,869
XXX	B 0.0 07/25/2023		06/29/2023	5.016	07/25/2023	144,516,908		40,257
XXX	TREASURY BILL		06/23/2023	5.115	08/15/2023	99,365,375		112,822
0019999999 - Bonds - U.S. Governments - Issuer Obligations						1,610,076,176		3,830,335
Bonds - U.S. Governments - Residential Mortgage-Backed Securities								
0029999999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities								
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities								
0039999999 - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities								
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities								
0049999999 - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities								
0109999999 - Bonds - U.S. Governments - Subtotals - U.S. Government Bonds						1,610,076,176		3,830,335
Bonds - All Other Governments - Issuer Obligations								
0219999999 - Bonds - All Other Governments - Issuer Obligations								
Bonds - All Other Governments - Residential Mortgage-Backed Securities								
0229999999 - Bonds - All Other Governments - Residential Mortgage-Backed Securities								
Bonds - All Other Governments - Commercial Mortgage-Backed Securities								
0239999999 - Bonds - All Other Governments - Commercial Mortgage-Backed Securities								
Bonds - All Other Governments - Other Loan-Backed and Structured Securities								
0249999999 - Bonds - All Other Governments - Other Loan-Backed and Structured Securities								
0309999999 - Bonds - All Other Governments - Subtotals - All Other Government Bonds								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations								
0419999999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities								
0429999999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities								
Bonds - .S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities								
0439999999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities								
0449999999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities								
0509999999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - States, Territories and Possessions (Direct and Guaranteed)								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations								
0619999999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities								
0629999999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities								
0639999999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities								
0649999999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities								
0709999999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations								

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
0819999999	- Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations							
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities								
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							
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities								
0839999999	- Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities							
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities								
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							
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 - Special Revenue and Special Assessment Obligations and all Non-Guaranteed of Agencies and Authorities of Governments and Their Political Subdivisions							
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations								
1019999999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities								
1029999999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities							
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities								
1039999999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities							
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities								
1049999999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities							
1109999999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)							
Bonds - Hybrid Securities - Issuer Obligations								
1219999999	- Bonds - Hybrid Securities - Issuer Obligations							
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities								
1229999999	- Bonds - Hybrid Securities - Residential Mortgage-Backed Securities							
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities								
1239999999	- Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities							
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities								
1249999999	- Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities							
1309999999	- Bonds - Hybrid Securities - Subtotals - Hybrid Securities							
Bonds - Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations								
1419999999	- Bonds - Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations							
Bonds - Parent, Subsidiaries and Affiliates Bonds - Residential Mortgage-Backed Securities								
1429999999	- Bonds - Parent, Subsidiaries and Affiliates Bonds - Residential Mortgage-Backed Securities							
Bonds - Parent, Subsidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities								
1439999999	- Bonds - Parent, Subsidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities							
Bonds - Parent, Subsidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities								
1449999999	- Bonds - Parent, Subsidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities							
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Issued								
1459999999	- Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Issued							
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Acquired								
1469999999	- Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Acquired							
1509999999	- Bonds - Parent, Subsidiaries and Affiliates Bonds - Subtotals - Parent, Subsidiaries and Affiliates Bonds							
Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO								
1619999999	- Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO							
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued								
1819999999	- Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued							
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired								
1829999999	- Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired							
1909999999	- Bonds - Unaffiliated Bank Loans - Subtotals – Unaffiliated Bank Loans							
2419999999	- Bonds - Total Bonds - Subtotals - Issuer Obligations					1,610,076,176		3,830,335
2429999999	- Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities							
2439999999	- Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities							
2449999999	- Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities							
2459999999	- Bonds - Total Bonds - Subtotals - SVO Identified Funds							
2469999999	- Bonds - Total Bonds - Subtotals - Affiliated Bank Loans							

SCHEDULE E - PART 2 - CASH EQUIVALENTS

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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
2479999999 - Bonds - Total Bonds - Subtotals - Unaffiliated Bank Loans								
2509999999 - Bonds - Total Bonds - Subtotals - Bonds						1,610,076,176		3,830,335
Sweep Accounts								
8109999999 - Sweep Accounts								
Exempt Money Market Mutual Funds – as Identified by SVO								
8209999999 - Exempt Money Market Mutual Funds – as Identified by SVO								
All Other Money Market Mutual Funds								
8309999999 - All Other Money Market Mutual Funds								
Qualified Cash Pools Under SSAP No. 2R								
8409999999 - Qualified Cash Pools Under SSAP No. 2R								
Other Cash Equivalents								
8509999999 - Other Cash Equivalents								
8609999999 Total Cash Equivalents						1,610,076,176		3,830,335