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

ANNUAL STATEMENT

For the Year Ended December 31, 2023

OF THE CONDITION AND AFFAIRS OF THE

NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

NAIC Group Code 00431 (Current Period), 00431 (Prior Period) NAIC Company Code 66974 Employer's ID Number 36-2428931

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 05/13/1886 Commenced Business 06/15/1886

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) (Extension)

Internet Web Site Address www.northamericancompany.com

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

DEDSEN@SFGMEMBERS.COM (E-Mail Address) 877-586-0249 (Fax Number)

OFFICERS

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

OTHER OFFICERS

Gerald Robert Blair	President - Sammons Life Insurance Group	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

County of Dallas ss

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

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

Subscribed and sworn to before me this 16 day of Jan, 2024

DEBRA KAY NEFF
Commission Number 805626
My Commission Expires
August 01, 2026

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

ASSETS

		Current Year			Prior Year
		1	2	3	4
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
1.	Bonds (Schedule D)	31,564,330,851		31,564,330,851	30,763,693,201
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	596,606,430		596,606,430	941,296,555
	2.2 Common stocks	513,259,396		513,259,396	135,142,121
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	1,897,701,165		1,897,701,165	2,064,127,563
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 175,821,347 , Schedule E-Part 1), cash equivalents ($ 855,325,595 , Schedule E-Part 2) and short-term investments ($ 1,078,355 , Schedule DA)	1,032,225,297		1,032,225,297	356,161,558
6.	Contract loans (including $ premium notes)	194,095,343	241,641	193,853,702	156,028,144
7.	Derivatives (Schedule DB)	519,121,838		519,121,838	444,680,698
8.	Other invested assets (Schedule BA)	2,443,360,011		2,443,360,011	2,075,487,768
9.	Receivables for securities	7,616,356		7,616,356	74,028
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets	3,266,726		3,266,726	5,245,213
12.	Subtotals, cash and invested assets (Lines 1 to 11)	38,771,583,415	241,641	38,771,341,773	36,941,936,849
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	307,284,828		307,284,828	344,233,993
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	31,745,922	19,709,825	12,036,097	18,161,231
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	115,041,217		115,041,217	103,706,751
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	19,682,931	403,870	19,279,061	17,958,903
	16.2 Funds held by or deposited with reinsured companies	2,984,911		2,984,911	3,757,833
	16.3 Other amounts receivable under reinsurance contracts	47,974,808		47,974,808	69,151,050
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	98,075,645		98,075,645	61,418,175
18.2	Net deferred tax asset	334,641,133	126,720,326	207,920,807	196,141,585
19.	Guaranty funds receivable or on deposit	521,292		521,292	533,952
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	103		103	81
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other-than-invested assets	49,609,360	6,954,188	42,655,172	
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	39,779,145,566	154,029,851	39,625,115,715	37,757,000,405
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	39,779,145,566	154,029,851	39,625,115,715	37,757,000,405
DETAILS OF WRITE-INS					
1101.	Receivable for central clearinghouse	3,266,726		3,266,726	5,245,213
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)	3,266,726		3,266,726	5,245,213
2501.	Admitted Disallowed IMR	32,909,559	2,254,387	30,655,172	
2502.	Miscellaneous assets	16,699,801	4,699,801	12,000,000	
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	49,609,360	6,954,188	42,655,172	

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 24,916,013,349 (Exhibit 5, Line 9999999) less $ included in Line 6.3 (including $ Modco Reserve)	24,916,013,349	25,553,961,531
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)		
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	246,563,455	258,842,885
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	191,939,161	163,393,941
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)		
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid (Exhibit 4, Line 10)		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year—estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14)	2,045,271	1,988,774
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 $ assumed and $ 26,998,189 ceded	26,998,189	24,313,615
	9.4 Interest Maintenance Reserve (IMR, Line 6)		1,961,187
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,283,681 accident and health $ and deposit-type contract funds $	1,283,681	2,188,572
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	37,020,680	30,438,041
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	3,632,523	5,043,241
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	185,540	214,032
17.	Amounts withheld or retained by reporting entity as agent or trustee	731,325	813,104
18.	Amounts held for agents' account, including $ 410,597 agents' credit balances	410,597	474,205
19.	Remittances and items not allocated	74,808,309	91,335,821
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	404,327,843	317,043,755
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 1,046,589,774) reinsurers	1,046,589,774	3,519,177,437
	24.04 Payable to parent, subsidiaries and affiliates	18,789,272	7,332,322
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	5,965,214,296	1,217,225,323
	24.08 Derivatives	157,734,779	177,367,945
	24.09 Payable for securities	82,632,068	118,142,690
	24.10 Payable for securities lending	2,488,190,079	2,469,300,365
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,919,070,947	1,683,252,530
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	37,584,181,140	35,643,811,316
27.	From Separate Accounts statement		
28.	Total liabilities (Lines 26 and 27)	37,584,181,140	35,643,811,316
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	431,000,000	431,000,000
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	627,491,131	627,491,131
34.	Aggregate write-ins for special surplus funds	30,655,172	
35.	Unassigned funds (surplus)	949,288,272	1,052,197,958
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 $ in Separate Accounts Statement)	2,038,434,575	2,110,689,089
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	2,040,934,575	2,113,189,089
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	39,625,115,715	37,757,000,405
DETAILS OF WRITE-INS			
2501.	FHLB advances	1,526,357,000	1,526,357,000
2502.	Derivative collateral liability	364,400,371	130,369,403
2503.	Abandoned property	15,708,951	14,680,746
2598.	Summary of remaining write-ins for Line 25 from overflow page	12,604,625	11,845,382
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	1,919,070,947	1,683,252,530
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)		
3401.	Admitted Disallowed IMR	30,655,172	
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)	30,655,172	

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 8)	2,390,329,401	1,532,860,558
2.	Considerations for supplementary contracts with life contingencies	2,321,131	5,639,925
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	1,258,735,107	1,165,086,111
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	(9,390,344)	5,148,073
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	434,170,053	375,857,419
7.	Reserve adjustments on reinsurance ceded		
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts		
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	23,671,078	33,032,499
9.	Totals (Lines 1 to 8.3)	4,099,836,426	3,117,624,585
10.	Death benefits	233,973,685	243,307,746
11.	Matured endowments (excluding guaranteed annual pure endowments)	336,593	213,029
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1)	303,336,888	323,444,124
13.	Disability benefits and benefits under accident and health contracts	1,003,327	968,921
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	2,887,326,732	1,568,249,977
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	9,357,167	10,132,865
18.	Payments on supplementary contracts with life contingencies	6,998,875	6,920,037
19.	Increase in aggregate reserves for life and accident and health contracts	(637,948,182)	(172,113,977)
20.	Totals (Lines 10 to 19)	2,804,385,086	1,981,122,722
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	560,880,075	473,963,725
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	81,516	64,109
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	269,069,597	213,853,303
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	31,394,327	30,997,645
25.	Increase in loading on deferred and uncollected premiums	(1,581,654)	(21,741,991)
26.	Net transfers to or (from) Separate Accounts net of reinsurance		
27.	Aggregate write-ins for deductions	217,438,586	104,241,478
28.	Totals (Lines 20 to 27)	3,881,667,533	2,782,500,992
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus) Line 28)	218,168,893	335,123,593
30.	Dividends to policyholders and refunds to members		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29) minus Line 30)	218,168,893	335,123,593
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	26,696,736	63,624,681
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)	191,472,157	271,498,912
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (14,642,934) (excluding taxes of $ (15,811,272) transferred to the IMR)	(113,753,236)	(16,818,894)
35.	Net income (Line 33 plus Line 34)	77,718,921	254,680,018
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	2,113,189,089	1,930,924,306
37.	Net income (Line 35)	77,718,921	254,680,018
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 19,646,052	72,486,683	(144,355,131)
39.	Change in net unrealized foreign exchange capital gain (loss)	1,419,893	(3,862,528)
40.	Change in net deferred income tax	29,758,528	35,049,354
41.	Change in nonadmitted assets	10,076,285	(65,633,336)
42.	Change in liability for reinsurance in unauthorized and certified companies		66,916
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		
44.	Change in asset valuation reserve	(87,284,089)	46,693,888
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts statement		
48.	Change in surplus notes		76,000,000
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	(16,374,398)	(16,374,398)
52.	Dividends to stockholders	(140,000,000)	
53.	Aggregate write-ins for gains and losses in surplus	(20,056,338)	
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(72,254,515)	182,264,783
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	2,040,934,575	2,113,189,089
DETAILS OF WRITE-INS			
08.301	Experience refund on reinsurance ceded	22,384,268	30,954,196
08.302	Miscellaneous income	550,041	741,493
08.303	Investment income - funds withheld coinsurance assumed	469,092	334,730
08.398	Summary of remaining write-ins for Line 8.3 from overflow page	267,677	1,002,079
08.399	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	23,671,078	33,032,499
2701.	Funds withheld coinsurance-ceded	202,219,175	95,495,540
2702.	Transfer to IMR - MVA	10,008,228	
2703.	Transfer to IMR - ceded	5,211,183	8,464,271
2798.	Summary of remaining write-ins for Line 27 from overflow page		281,667
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	217,438,586	104,241,478
5301.	Prior year correction	(20,056,338)	
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)	(20,056,338)	

CASH FLOW

	1 Current Year	2 Prior Year
Cash from Operations		
1. Premiums collected net of reinsurance	2,392,795,867	1,536,646,504
2. Net investment income	1,183,046,847	1,033,899,378
3. Miscellaneous income	463,415,897	355,852,411
4. Total (Lines 1 through 3)	4,039,258,612	2,926,398,293
5. Benefit and loss related payments	3,402,510,330	2,162,127,326
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7. Commissions, expenses paid and aggregate write-ins for deductions	1,061,940,983	802,613,404
8. Dividends paid to policyholders		
9. Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	32,900,000	79,972,110
10. Total (Lines 5 through 9)	4,497,351,313	3,044,712,841
11. Net cash from operations (Line 4 minus Line 10)	(458,092,702)	(118,314,548)
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	3,360,079,549	5,353,836,567
12.2 Stocks	360,878,934	185,268,057
12.3 Mortgage loans	228,244,395	341,919,797
12.4 Real estate		
12.5 Other invested assets	151,524,519	150,849,820
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	4,332	13,953
12.7 Miscellaneous proceeds	1,978,487	52,956,036
12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,102,710,216	6,084,844,230
13. Cost of investments acquired (long-term only):		
13.1 Bonds	4,132,581,144	7,752,582,189
13.2 Stocks	434,853,641	119,667,428
13.3 Mortgage loans	64,401,103	345,085,097
13.4 Real estate		
13.5 Other invested assets	522,139,272	459,602,744
13.6 Miscellaneous applications	127,756,327	80,664,624
13.7 Total investments acquired (Lines 13.1 to 13.6)	5,281,731,486	8,757,602,083
14. Net increase/(decrease) in contract loans and premium notes	37,667,234	36,024,277
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(1,216,688,504)	(2,708,782,129)
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes		76,000,000
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	(15,653,187)	(26,882,660)
16.5 Dividends to stockholders	140,000,000	
16.6 Other cash provided (applied)	2,506,498,131	2,453,675,101
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	2,350,844,944	2,502,792,441
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)	676,063,739	(324,304,236)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	356,161,558	680,465,795
19.2 End of year (Line 18 plus Line 19.1)	1,032,225,297	356,161,558

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

20.0001. Capitalized interest (operating)	(33,294,810)	(19,080,445)
20.0002. Capitalized interest (investing)	33,294,810	19,080,445

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS – SUMMARY

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1. Premiums and annuity considerations for life and accident and health contracts	2,390,329,401	635,429,990	14,863,765	1,733,573,113	6,462,533				
2. Considerations for supplementary contracts with life contingencies	2,321,131	XXX	XXX	2,321,131		XXX	XXX		XXX
3. Net investment income	1,258,735,107	283,305,806	10,221,785	903,278,345	61,929,171				
4. Amortization of Interest Maintenance Reserve (IMR)	(9,390,344)	(4,781,638)	(172,453)	(4,135,160)	(301,093)				
5. Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6. Commissions and expense allowances on reinsurance ceded	434,170,053	58,394,588	278,132	375,497,221	80	33	XXX		
7. Reserve adjustments on reinsurance ceded							XXX		
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							XXX		
8.2 Charges and fees for deposit-type contracts						XXX	XXX		
8.3 Aggregate write-ins for miscellaneous income	23,671,078	23,403,401		267,677					
9. Totals (Lines 1 to 8.3)	4,099,836,426	995,752,147	25,191,228	3,010,802,327	68,090,690	33			
10. Death benefits	233,973,685	222,883,821	11,089,864			XXX	XXX		
11. Matured endowments (excluding guaranteed annual pure endowments)	336,593	336,593				XXX	XXX		
12. Annuity benefits	303,336,888	XXX	XXX	278,877,714	24,459,174	XXX	XXX		XXX
13. Disability benefits and benefits under accident and health contracts	1,003,327	965,216	38,111				XXX		
14. Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15. Surrender benefits and withdrawals for life contracts	2,887,326,732	244,010,341	7,378,305	2,450,280,813	185,657,272	XXX	XXX		
16. Group conversions							XXX		
17. Interest and adjustments on contract or deposit-type contract funds	9,357,167	4,154,188	109,587	4,163,085	930,307		XXX		
18. Payments on supplementary contracts with life contingencies	6,998,875			6,998,875		XXX	XXX		
19. Increase in aggregate reserves for life and accident and health contracts	(637,948,182)	205,574,902	6,659,897	(683,319,984)	(166,862,997)		XXX		
20. Totals (Lines 10 to 19)	2,804,385,086	677,925,061	25,275,765	2,057,000,504	44,183,756		XXX		
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	560,880,075	182,735,807	60,940	376,494,949	1,588,346	33			XXX
22. Commissions and expense allowances on reinsurance assumed	81,516	49,112		32,404			XXX		
23. General insurance expenses and fraternal expenses	269,069,597	156,728,846	4,763,927	102,444,578	5,132,246				
24. Insurance taxes, licenses and fees, excluding federal income taxes	31,394,327	25,503,072	778,294	4,869,033	243,928				
25. Increase in loading on deferred and uncollected premiums	(1,581,654)	(3,447,967)	1,866,314				XXX		
26. Net transfers to or (from) Separate Accounts net of reinsurance							XXX		
27. Aggregate write-ins for deductions	217,438,586	91,679,705	143,905	125,614,976					
28. Totals (Lines 20 to 27)	3,881,667,533	1,131,173,636	32,889,144	2,666,456,444	51,148,276	33			
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	218,168,893	(135,421,489)	(7,697,916)	344,345,883	16,942,414				
30. Dividends to policyholders and refunds to members							XXX		
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	218,168,893	(135,421,489)	(7,697,916)	344,345,883	16,942,414				
32. Federal income taxes incurred (excluding tax on capital gains)	26,696,736	(17,780,837)	(968,309)	43,314,722	2,131,159				
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)	191,472,157	(117,640,651)	(6,729,607)	301,031,161	14,811,255				
34. Policies/certificates in force end of year	685,310	449,742	11,611	203,416	20,162	379	XXX		
DETAILS OF WRITE-INS									
08.301. Experience refund on reinsurance ceded	22,384,268	22,384,268							
08.302. Miscellaneous income	550,041	550,041							
08.303. Investment income - funds withheld coinsurance	469,092	469,092							
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	267,677			267,677					
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	23,671,078	23,403,401		267,677					
2701. Funds withheld coinsurance - ceded	202,219,175	91,679,705	143,905	110,395,565					
2702. Transfer to IMR - MVA	10,008,228			10,008,228					
2703. Transfer to IMR - ceded	5,211,183			5,211,183					
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	217,438,586	91,679,705	143,905	125,614,976					

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS – INDIVIDUAL LIFE INSURANCE (b)

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1. Premiums for life contracts (a)	635,429,990		1,868,357	103,494,876	487,947,949	30,979,510	11,139,298					
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	283,305,806		924,331	28,731,084	111,679,878	51,093,205	90,877,308					
4. Amortization of Interest Maintenance Reserve (IMR)	(4,781,638)		(15,177)	(471,759)	(1,963,574)	(838,940)	(1,492,187)					
5. Separate Accounts net gain from operations excluding unrealized gains or losses												
6. Commissions and expense allowances on reinsurance ceded	58,394,588		348,670	18,723,122	6,007,635	2,277,862	31,037,299					
7. Reserve adjustments on reinsurance ceded												
8. Miscellaneous Income:												
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts												
8.2 Charges and fees for deposit-type contracts												
8.3 Aggregate write-ins for miscellaneous income	23,403,401			22,934,108	200	469,092						
9. Totals (Lines 1 to 8.3)	995,752,147		3,126,181	173,411,431	603,672,088	83,980,729	131,561,718					
10. Death benefits	222,883,821		3,546,422	38,486,485	19,313,421	145,697,325	15,840,167					
11. Matured endowments (excluding guaranteed annual pure endowments)	336,593		336,593									
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	965,216		153,822	308,780	5,595	480,220	16,799					
14. Coupons, guaranteed annual pure endowments and similar benefits												
15. Surrender benefits and withdrawals for life contracts	244,010,341		252,989	31,764	164,531,250	79,045,977	148,361					
16. Group conversions												
17. Interest and adjustments on contract or deposit-type contract funds	4,154,188		50,011	1,266,663	674,553	2,160,692	2,269					
18. Payments on supplementary contracts with life contingencies												
19. Increase in aggregate reserves for life and accident and health contracts	205,574,902		(745,957)	46,815,974	141,974,796	(61,103,635)	78,633,724					
20. Totals (Lines 10 to 19)	677,925,061		3,593,880	86,909,666	326,499,615	166,280,579	94,641,321					
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	182,735,807		148,369	36,724,759	140,442,734	1,692,506	3,727,439					XXX
22. Commissions and expense allowances on reinsurance assumed	49,112			30,783		18,329						
23. General insurance expenses	156,728,846		2,063,138	42,660,999	43,535,236	45,824,461	22,645,013					
24. Insurance taxes, licenses and fees, excluding federal income taxes	25,503,072		171,281	6,385,925	11,924,907	5,164,103	1,856,856					
25. Increase in loading on deferred and uncollected premiums	(3,447,967)		3,311,838	(6,759,805)								
26. Net transfers to or (from) Separate Accounts net of reinsurance												
27. Aggregate write-ins for deductions	91,679,705			14,114,219	14,557,808		63,007,679					
28. Totals (Lines 20 to 27)	1,131,173,636		9,288,506	180,066,544	536,960,300	218,979,977	185,878,308					
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(135,421,489)		(6,162,325)	(6,655,114)	66,711,788	(134,999,248)	(54,316,590)					
30. Dividends to policyholders and refunds to members												
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(135,421,489)		(6,162,325)	(6,655,114)	66,711,788	(134,999,248)	(54,316,590)					
32. Federal income taxes incurred (excluding tax on capital gains)	(17,780,837)		(775,149)	(837,136)	8,391,570	(17,727,724)	(6,832,398)					
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)	(117,640,651)		(5,387,176)	(5,817,977)	58,320,218	(117,271,524)	(47,484,192)					
34. Policies/certificates in force end of year	449,742		7,579	225,450	95,874	39,557	81,282					
DETAILS OF WRITE-INS												
08.301. Experience refund on reinsurance ceded	22,384,268			22,384,268								
08.302. Miscellaneous income	550,041			549,841	200							
08.303. Investment income - funds withheld coinsurance	469,092					469,092						
08.398. Summary of remaining write-ins for Line 8.3 from overflow page												
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	23,403,401			22,934,108	200	469,092						
2701. Funds withheld coinsurance - ceded	91,679,705			14,114,219	14,557,808		63,007,679					
2702.												
2703.												
2798. Summary of remaining write-ins for Line 27 from overflow page												
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	91,679,705			14,114,219	14,557,808		63,007,679					

(a) Include premium amounts for preneed plans included in Line 1

(b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(c) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS – GROUP LIFE INSURANCE [c]

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life [d]	8 Other Group Life [a]	9 YRT Mortality Risk Only
1. Premiums for life contracts [b]	14,863,765	1,582,030	1,435,463	8,329,370				3,516,901	
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	10,221,785	230,048	608,186	7,067,727				2,315,825	
4. Amortization of Interest Maintenance Reserve (IMR)	(172,453)	(3,777)	(9,986)	(116,051)				(42,639)	
5. Separate Accounts net gain from operations excluding unrealized gains or losses									
6. Commissions and expense allowances on reinsurance ceded	278,132	278,132							
7. Reserve adjustments on reinsurance ceded									
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts									
8.2 Charges and fees for deposit-type contracts									
8.3 Aggregate write-ins for miscellaneous income									
9. Totals (Lines 1 to 8.3)	25,191,228	2,086,432	2,033,663	15,281,046				5,790,087	
10. Death benefits	11,089,864	723,283	1,423,724	7,981,292				961,565	
11. Matured endowments (excluding guaranteed annual pure endowments)									
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	38,111	10,970		27,141					
14. Coupons, guaranteed annual pure endowments and similar benefits									
15. Surrender benefits and withdrawals for life contracts	7,378,305	26,792	9,969	5,823,911				1,517,634	
16. Group conversions									
17. Interest and adjustments on contract or deposit-type contract funds	109,587	6,816	3,058	99,531				183	
18. Payments on supplementary contracts with life contingencies									
19. Increase in aggregate reserves for life and accident and health contracts	6,659,897	(58,898)	1,047,491	2,956,193				2,715,111	
20. Totals (Lines 10 to 19)	25,275,765	708,962	2,484,243	16,888,067				5,194,492	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	60,940	6,486	5,885	34,150				14,419	XXX
22. Commissions and expense allowances on reinsurance assumed									
23. General insurance expenses	4,763,927	519,149	1,248,631	1,692,353				1,303,794	
24. Insurance taxes, licenses and fees, excluding federal income taxes	778,294	43,100	133,649	344,709				256,836	
25. Increase in loading on deferred and uncollected premiums	1,866,314	1,866,314							
26. Net transfers to or (from) Separate Accounts net of reinsurance									
27. Aggregate write-ins for deductions	143,905		143,905						
28. Totals (Lines 20 to 27)	32,889,144	3,144,011	4,016,313	18,959,279				6,769,541	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(7,697,916)	(1,057,579)	(1,982,650)	(3,678,233)				(979,454)	
30. Dividends to policyholders and refunds to members									
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(7,697,916)	(1,057,579)	(1,982,650)	(3,678,233)				(979,454)	
32. Federal income taxes incurred (excluding tax on capital gains)	(968,309)	(133,031)	(249,394)	(462,679)				(123,204)	
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)	(6,729,607)	(924,548)	(1,733,256)	(3,215,554)				(856,250)	
34. Policies/certificates in force end of year	11,611	35	6,284	4,270				1,022	
DETAILS OF WRITE-INS									
08.301.									
08.302.									
08.303.									
08.398. Summary of remaining write-ins for Line 8.3 from overflow page									
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)									
2701. Funds withheld conisurance - ceded	143,905		143,905						
2702.									
2703.									
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	143,905		143,905						

(a) Includes the following amounts for FEGLI/SGLI: Line 1 ..... Line 10 ..... Line 16 ..... Line 23 ..... Line 24 .....

(b) Include premium amounts for preneed plans included in Line 1 .....

(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(d) Individual and Group Credit Life are combined and included on .....page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS – INDIVIDUAL ANNUITIES [(a)]

	1	Deferred				6	7
	Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1. Premiums for individual annuity contracts	1,733,573,113	308,766,803	1,423,812,817				993,493
2. Considerations for supplementary contracts with life contingencies	2,321,131	XXX	XXX	XXX	XXX	2,321,131	XXX
3. Net investment income	903,278,345	160,584,215	721,569,354			8,810,559	12,314,216
4. Amortization of Interest Maintenance Reserve (IMR)	(4,135,160)	(633,576)	(3,418,237)			(34,762)	(48,585)
5. Separate Accounts net gain from operations excluding unrealized gains or losses							
6. Commissions and expense allowances on reinsurance ceded	375,497,221	3,180,095	372,317,126				
7. Reserve adjustments on reinsurance ceded							
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
8.2 Charges and fees for deposit-type contracts							
8.3 Aggregate write-ins for miscellaneous income	267,677		267,677				
9. Totals (Lines 1 to 8.3)	3,010,802,327	471,897,537	2,514,548,737			11,096,929	13,259,125
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits	278,877,714	63,253,958	195,004,131			517,022	20,102,604
13. Disability benefits and benefits under accident and health contracts							
14. Coupons, guaranteed annual pure endowments and similar benefits							
15. Surrender benefits and withdrawals for life contracts	2,450,280,813	826,226,022	1,624,054,791				
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds	4,163,085	365,993	1,058,923			939,137	1,799,032
18. Payments on supplementary contracts with life contingencies	6,998,875					6,998,875	
19. Increase in aggregate reserves for life and accident and health contracts	(683,319,984)	(489,697,106)	(179,271,167)			(2,842,795)	(11,508,915)
20. Totals (Lines 10 to 19)	2,057,000,504	400,148,867	1,640,846,677			5,612,239	10,392,721
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	376,494,949	9,677,245	366,718,517				99,186
22. Commissions and expense allowances on reinsurance assumed	32,404	32,404					
23. General insurance expenses	102,444,578	16,534,733	84,504,623			578,028	827,194
24. Insurance taxes, licenses and fees, excluding federal income taxes	4,869,033	785,870	4,016,374			27,473	39,315
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance							
27. Aggregate write-ins for deductions	125,614,976	30,780,405	94,834,571				
28. Totals (Lines 20 to 27)	2,666,456,444	457,959,524	2,190,920,763			6,217,740	11,358,416
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	344,345,883	13,938,013	323,627,974			4,879,188	1,900,708
30. Dividends to policyholders and refunds to members							
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	344,345,883	13,938,013	323,627,974			4,879,188	1,900,708
32. Federal income taxes incurred (excluding tax on capital gains)	43,314,722	2,509,835	40,130,718			613,745	60,425
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)	301,031,161	11,428,178	283,497,256			4,265,443	1,840,283
34. Policies/certificates in force end of year	203,416	17,573	181,270			1,220	3,353
DETAILS OF WRITE-INS							
08.301. Foreign exchange gain (loss)	267,677		267,677				
08.302.							
08.303.							
08.398. Summary of remaining write-ins for Line 8.3 from overflow page							
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	267,677		267,677				
2701. Funds withheld coinsurance - ceded	110,395,565	30,780,405	79,615,160				
2702. Transfer to IMR - MVA	10,008,228		10,008,228				
2703. Transfer to IMR - ceded	5,211,183		5,211,183				
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	125,614,976	30,780,405	94,834,571				

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS – GROUP ANNUITIES [a]

	1	Deferred				6	7
	Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1. Premiums for group annuity contracts	6,462,533	63,231	6,399,302				
2. Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3. Net investment income	61,929,171	6,953,061	54,976,110				
4. Amortization of Interest Maintenance Reserve (IMR)	(301,093)	(27,433)	(273,660)				
5. Separate Accounts net gain from operations excluding unrealized gains or losses							
6. Commissions and expense allowances on reinsurance ceded	80		80				
7. Reserve adjustments on reinsurance ceded							
8. Miscellaneous Income:							
8.1 Income fees associated with investment management, administration and contract guarantees from Separate Accounts							
8.2 Charges and fees for deposit-type contracts							
8.3 Aggregate write-ins for miscellaneous income							
9. Totals (Lines 1 to 8.3)	68,090,690	6,988,859	61,101,832				
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits	24,459,174	3,496,689	20,962,485				
13. Disability benefits and benefits under accident and health contracts							
14. Coupons, guaranteed annual pure endowments and similar benefits							
15. Surrender benefits and withdrawals for life contracts	185,657,272	43,371,794	142,285,479				
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds	930,307	656,356	273,951				
18. Payments on supplementary contracts with life contingencies							
19. Increase in aggregate reserves for life and accident and health contracts	(166,862,997)	(42,639,864)	(124,223,133)				
20. Totals (Lines 10 to 19)	44,183,756	4,884,974	39,298,782				
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,588,346	209,987	1,378,359				
22. Commissions and expense allowances on reinsurance assumed							
23. General insurance expenses	5,132,246	457,393	4,674,853				
24. Insurance taxes, licenses and fees, excluding federal income taxes	243,928	21,739	222,189				
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance							
27. Aggregate write-ins for deductions							
28. Totals (Lines 20 to 27)	51,148,276	5,574,094	45,574,182				
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	16,942,414	1,414,765	15,527,649				
30. Dividends to policyholders and refunds to members							
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	16,942,414	1,414,765	15,527,649				
32. Federal income taxes incurred (excluding tax on capital gains)	2,131,159	167,108	1,964,052				
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)	14,811,255	1,247,657	13,563,598				
34. Policies/certificates in force end of year	20,162	2,492	17,670				
DETAILS OF WRITE-INS							
08.301.							
08.302.							
08.303.							
08.398. Summary of remaining write-ins for Line 8.3 from overflow page							
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)							
2701.							
2702.							
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)							

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS – ACCIDENT AND HEALTH [(a)]

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
		2	3				Federal Employees						
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1. Premiums for accident and health contracts													
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income													
4. Amortization of Interest Maintenance Reserve (IMR)													
5. Separate Accounts net gain from operations excluding unrealized gains or losses													
6. Commissions and expense allowances on reinsurance ceded	33												33
7. Reserve adjustments on reinsurance ceded													
8. Miscellaneous Income:													
8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts													
8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8.3 Aggregate write-ins for miscellaneous income													
9. Totals (Lines 1 to 8.3)	33												33
10. Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts													
14. Coupons, guaranteed annual pure endowments and similar benefits													
15. Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16. Group conversions													
17. Interest and adjustments on contract or deposit-type contract funds													
18. Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19. Increase in aggregate reserves for life and accident and health contracts													
20. Totals (Lines 10 to 19)													
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	33												33
22. Commissions and expense allowances on reinsurance assumed													
23. General insurance expenses													
24. Insurance taxes, licenses and fees, excluding federal income taxes													
25. Increase in loading on deferred and uncollected premiums													
26. Net transfers to or (from) Separate Accounts net of reinsurance													
27. Aggregate write-ins for deductions													
28. Totals (Lines 20 to 27)	33												33
29. Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)													
30. Dividends to policyholders and refunds to members													
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)													
32. Federal income taxes incurred (excluding tax on capital gains)													
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)													
34. Policies/certificates in force end of year	379												379
DETAILS OF WRITE-INS													
08.301.													
08.302.													
08.303.													
08.398. Summary of remaining write-ins for Line 8.3 from overflow page													
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)													
2701.													
2702.													
2703.													
2798. Summary of remaining write-ins for Line 27 from overflow page													
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)													

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR – INDIVIDUAL LIFE INSURANCE (a)

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (b) (N/A Fraternal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 prior year	4,628,502,334		22,458,805	292,238,308	2,471,970,549	1,251,095,965	590,738,707					
2. Tabular net premiums or considerations	782,190,762		2,695,743	75,018,020	655,118,854	44,318,503	5,039,643					
3. Present value of disability claims incurred	653,877		2,075	64,512	268,514	114,723	204,053					
4. Tabular interest	170,926,158		244,279	7,592,947	125,569,480	13,502,727	24,016,725					
5. Tabular less actual reserve released												
6. Increase in reserve on account of change in valuation basis												
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX								XXX		
7. Other increases (net)	(74,317,136)						(74,317,136)					
8. Totals (Lines 1 to 7)	5,507,955,995		25,400,903	374,913,786	3,252,927,397	1,309,031,917	545,681,991					
9. Tabular cost	386,004,352		2,753,477	32,533,713	451,430,388	29,035,950	(129,749,176)					
10. Reserves released by death	42,562,257		191,174	2,985,247	23,014,819	10,477,441	5,893,576					
11. Reserves released by other terminations (net)	244,010,341		252,989	31,764	164,531,250	79,045,977	148,361					
12. Annuity, supplementary contract, and disability payments involving life contingencies	1,301,809		490,415	308,780	5,595	480,220	16,799					
13. Net transfers to or (from) Separate Accounts												
14. Total deductions (Lines 9 to 13)	673,878,759		3,688,055	35,859,505	638,982,052	119,039,587	(123,690,440)					
15. Reserve December 31 current year	4,834,077,236		21,712,848	339,054,282	2,613,945,345	1,189,992,330	669,372,431					
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	3,836,816,082		15,248,490		2,400,969,230	1,012,984,676	407,613,687					
17. Amount Available for Policy Loans Based upon Line 16 CSV	3,836,816,082		15,248,490		2,400,969,230	1,012,984,676	407,613,687					

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR – GROUP LIFE INSURANCE [a]
(N/A Fraternal)

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life [b] (N/A Fraternal)	8 Other	9 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1. Reserve December 31 of prior year	247,614,355	5,519,214	14,008,150	167,397,050				60,689,941	
2. Tabular net premiums and considerations	22,421,828	2,340,575	2,214,945	12,513,845				5,352,463	
3. Present value of disability claims incurred	(6,894)	(151)	(399)	(4,639)				(1,705)	
4. Tabular interest	6,074,699	59,910	158,386	1,840,601				4,015,802	
5. Tabular less actual reserve released									
6. Increase in reserve on account of change in valuation basis									
7. Other increases (net)									
8. Totals (Lines 1 to 7)	276,103,988	7,919,548	16,381,082	181,746,856				70,056,501	
9. Tabular cost	12,174,529	2,373,393	1,182,912	4,042,665				4,575,558	
10. Reserves released by death	2,238,790	48,076	132,559	1,499,897				558,258	
11. Reserves released by other terminations (net)	7,378,305	26,792	9,969	5,823,911				1,517,634	
12. Annuity, supplementary contract, and disability payments involving life contingencies	38,111	10,970		27,141					
13. Net transfers to or (from) Separate Accounts									
14. Total deductions (Lines 9 to 13)	21,829,736	2,459,231	1,325,441	11,393,614				6,651,450	
15. Reserve December 31 of current year	254,274,252	5,460,317	15,055,642	170,353,242				63,405,052	
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year	46,730,848	42,687		8,754,819				37,933,342	
17. Amount Available for Policy Loans Based upon Line 16 CSV	46,730,848	42,687		8,754,819				37,933,342	

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR – INDIVIDUAL ANNUITIES [(a)]

	1	Deferred				6	7
		2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year	18,973,373,755	3,680,323,062	15,033,530,876			62,623,931	196,895,886
2. Tabular net premiums and considerations	1,383,596,948	277,288,184	1,103,381,239			2,251,497	676,029
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	284,788,364	27,251,324	252,398,892			3,048,412	2,089,737
5. Tabular less actual reserve released	382,508,126	95,243,365	282,580,666			(1,143,829)	5,827,924
6. Increase in reserve on account of change in valuation basis							
7. Other increases (net)							
8. Totals (Lines 1 to 7)	21,024,267,195	4,080,105,936	16,671,891,673			66,780,012	205,489,575
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	2,450,280,813	826,226,022	1,624,054,791				
12. Annuity, supplementary contract, and disability payments involving life contingencies	285,359,568	63,253,958	195,004,131			6,998,875	20,102,604
13. Net transfers to or (from) Separate Accounts							
14. Total deductions (Lines 9 to 13)	2,735,640,381	889,479,980	1,819,058,921			6,998,875	20,102,604
15. Reserve December 31 of current year	18,288,626,814	3,190,625,956	14,852,832,751			59,781,136	185,386,971
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	16,986,563,775	3,103,035,825	13,883,527,950				
17. Amount Available for Policy Loans Based upon Line 16 CSV	159,882,881	23,192,588	136,690,293				

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR – GROUP ANNUITIES [(a)]
(N/A Fraternal)

	1	Deferred				6	7
		2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year	1,704,471,086	150,354,546	1,554,116,540				
2. Tabular net premiums and considerations	6,433,288	54,531	6,378,757				
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	19,136,203	1,091,425	18,044,778				
5. Tabular less actual reserve released	17,558,590	18,082,662	(524,071)				
6. Increase in reserve on account of change in valuation basis							
7. Other increases (net)	125,368		125,368				
8. Totals (Lines 1 to 7)	1,747,724,536	169,583,164	1,578,141,372				
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	185,657,272	43,371,794	142,285,479				
12. Annuity, supplementary contract, and disability payments involving life contingencies	24,459,174	3,496,689	20,962,485				
13. Net transfers to or (from) Separate Accounts							
14. Total deductions (Lines 9 to 13)	210,116,446	46,868,482	163,247,964				
15. Reserve December 31 of current year	1,537,608,089	122,714,682	1,414,893,408				
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	1,375,351,649	113,314,086	1,262,037,563				
17. Amount Available for Policy Loans Based upon Line 16 CSV	11,474,453	472,913	11,001,540				

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 43,130,009	42,653,414
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 1,378,172,094	1,403,526,003
1.3	Bonds of affiliates	(a) 26,710,745	8,114,886
2.1	Preferred stocks (unaffiliated)	(b) 44,808,060	44,658,247
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	8,222,803	8,222,803
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 97,030,045	93,599,310
4.	Real estate	(d)	
5.	Contract loans	5,418,584	1,299,917
6.	Cash, cash equivalents and short-term investments	(e) 41,968,770	41,815,760
7.	Derivative instruments	(f) (229,274,631)	(231,335,718)
8.	Other invested assets	101,432,739	90,329,928
9.	Aggregate write-ins for investment income	3,331,036	3,331,036
10.	Total gross investment income	1,520,950,254	1,506,215,586
11.	Investment expenses		(g) 41,261,821
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 98,525
13.	Interest expense		(h) 27,761,000
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		178,359,133
16.	Total deductions (Lines 11 through 15)		247,480,479
17.	Net investment income (Line 10 minus Line 16)		1,258,735,107
DETAILS OF WRITE-INS			
0901.	Miscellaneous investment income	3,331,036	3,331,036
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	3,331,036	3,331,036
1501.	Security lending and FHLB expenses		169,143,759
1502.	Collateral expense		9,215,374
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)		178,359,133

(a) Includes $ 70,748,407 accrual of discount less $ 17,752,576 amortization of premium and less $ 15,005,235 paid for accrued interest on purchases.
(b) Includes $ 27,879 accrual of discount less $ 73,084 amortization of premium and less $ paid for accrued dividends on purchases.
(c) Includes $ accrual of discount less $ amortization of premium and less $ paid for accrued interest on purchases.
(d) Includes $ for company's occupancy of its own buildings; and excludes $ interest on encumbrances.
(e) Includes $ 29,980,796 accrual of discount less $ 39 amortization of premium and less $ paid for accrued interest on purchases.
(f) Includes $ accrual of discount less $ amortization of premium.
(g) Includes $ investment expenses and $ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
(h) Includes $ 27,761,000 interest on surplus notes and $ interest on capital notes.
(i) Includes $ depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	1,274,951		1,274,951		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(17,626,781)	(43,701,246)	(61,328,027)	201,166	2,783,180
1.3	Bonds of affiliates	563,799		563,799		
2.1	Preferred stocks (unaffiliated)	(50,149,429)	(75,250,000)	(125,399,429)	85,069,014	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	(15,945,858)		(15,945,858)	14,373,480	
2.21	Common stocks of affiliates				1,400,437	
3.	Mortgage loans				(4,232,750)	
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	4,332		4,332		
7.	Derivative instruments	(3,278,709)	(751,451)	(4,030,161)	(4,127,312)	(1,052,607)
8.	Other invested assets	1,350,515	(178,066)	1,172,449	(551,300)	(310,680)
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	(83,807,179)	(119,880,763)	(203,687,943)	92,132,734	1,419,893
DETAILS OF WRITE-INS						
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)					

EXHIBIT 1 - PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
FIRST YEAR (other than single)								
1. Uncollected	136,283	136,283						
2. Deferred and accrued	8,131,624	8,131,624						
3. Deferred , accrued and uncollected:								
3.1 Direct	8,267,907	8,267,907						
3.2 Reinsurance assumed								
3.3 Reinsurance ceded								
3.4 Net (Line 1 + Line 2)	8,267,907	8,267,907						
4. Advance	71,620	71,620						
5. Line 3.4 - Line 4	8,196,286	8,196,286						
6. Collected during year:								
6.1 Direct	4,193,516,152	274,086,588		3,915,811,736	3,617,828			
6.2 Reinsurance assumed								
6.3 Reinsurance ceded	2,244,263,348	24,573		2,244,238,776				
6.4 Net	1,949,252,804	274,062,016		1,671,572,960	3,617,828			
7. Line 5 + Line 6.4	1,957,449,090	282,258,302		1,671,572,960	3,617,828			
8. Prior year (uncollected + deferred and accrued - advance)	10,731,951	10,731,951						
9. First year premiums and considerations:								
9.1 Direct	4,190,980,488	271,550,924		3,915,811,736	3,617,828			
9.2 Reinsurance assumed								
9.3 Reinsurance ceded	2,244,263,348	24,573		2,244,238,776				
9.4 Net (Line 7 - Line 8)	1,946,717,139	271,526,351		1,671,572,960	3,617,828			
SINGLE								
10. Single premiums and considerations:								
10.1 Direct	993,493			993,493				
10.2 Reinsurance assumed								
10.3 Reinsurance ceded								
10.4 Net	993,493			993,493				
RENEWAL								
11. Uncollected	4,254,865	4,105,669	149,196					
12. Deferred and accrued	56,768,110	56,721,640	46,470					
13. Deferred, accrued and uncollected:								
13.1 Direct	61,189,278	60,841,816	347,434			28		
13.2 Reinsurance assumed								
13.3 Reinsurance ceded	166,303	14,507	151,768			28		
13.4 Net (Line 11 + Line 12)	61,022,975	60,827,309	195,666					
14. Advance	1,973,650	1,862,227	111,423					
15. Line 13.4 - Line 14	59,049,325	58,965,082	84,243					
16. Collected during year:								
16.1 Direct	846,781,454	764,073,663	17,584,531	62,198,158	2,919,935	5,166		
16.2 Reinsurance assumed	8,033,535	6,809,518		1,224,016				
16.3 Reinsurance ceded	418,303,066	413,224,485	2,582,669	2,415,514	75,231	5,166		
16.4 Net	436,511,923	357,658,696	15,001,862	61,006,660	2,844,705			
17. Line 15 + Line 16.4	495,561,248	416,623,779	15,086,104	61,006,660	2,844,705			
18. Prior year (uncollected + deferred and accrued - advance)	52,942,480	52,720,140	222,339					
19. Renewal premiums and considerations:								
19.1 Direct	852,883,346	770,316,781	17,443,293	62,198,158	2,919,935	5,179		
19.2 Reinsurance assumed	8,033,535	6,809,518		1,224,016				
19.3 Reinsurance ceded	418,298,113	413,222,661	2,579,528	2,415,514	75,231	5,179		
19.4 Net (Line 17 - Line 18)	442,618,768	363,903,639	14,863,765	61,006,660	2,844,705			
TOTAL								
20. Total premiums and annuity considerations:								
20.1 Direct	5,044,857,327	1,041,867,705	17,443,293	3,979,003,387	6,537,763	5,179		
20.2 Reinsurance assumed	8,033,535	6,809,518		1,224,016				
20.3 Reinsurance ceded	2,662,561,461	413,247,234	2,579,528	2,246,654,290	75,231	5,179		
20.4 Net (Lines 9.4 + 10.4 + 19.4)	2,390,329,401	635,429,990	14,863,765	1,733,573,113	6,462,533			

EXHIBIT 1 – PART 2 – POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
POLICYHOLDERS'S DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (includedin Part 1)								
21. To pay renewal premiums								
22. All other								
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23. First year (other than single):								
23.1 Reinsurance ceded	368,762,457	6,595		368,755,863				
23.2 Reinsurance assumed								
23.3 Net ceded less assumed	368,762,457	6,595		368,755,863				
24. Single:								
24.1 Reinsurance ceded								
24.2 Reinsurance assumed								
24.3 Net ceded less assumed								
25. Renewal:								
25.1 Reinsurance ceded	65,407,596	58,387,993	278,132	6,741,358	80	33		
25.2 Reinsurance assumed	81,516	49,112		32,404				
25.3 Net ceded less assumed	65,326,081	58,338,881	278,132	6,708,955	80	33		
26. Totals:								
26.1 Reinsurance ceded (Page 6, Line 6)	434,170,053	58,394,588	278,132	375,497,221	80	33		
26.2 Reinsurance assumed (Page 6, Line 22)	81,516	49,112		32,404				
26.3 Net ceded less assumed	434,088,538	58,345,476	278,132	375,464,817	80	33		
COMMISSIONS INCURRED (direct business only)								
27. First year (other than single)	535,219,027	168,345,208		366,118,458	755,361			
28. Single	36,885			36,885				
29. Renewal	25,624,163	14,390,599	60,940	10,339,606	832,985	33		
30. Deposit-type contract funds								
31. Totals (to agree with Page 6, Line 21)	560,880,075	182,735,807	60,940	376,494,949	1,588,346	33		

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5	6	7
	1	Accident and Health		4			
		2	3				
	Life	Cost Containment	All Other	All Other Lines of Business	Investment	Fraternal	Total
1. Rent	3,433,796				1,345		3,435,141
2. Salaries and wages	86,319,642				1,320,565		87,640,206
3.11 Contributions for benefit plans for employees	23,970,794				337,350		24,308,144
3.12 Contributions for benefit plans for agents							
3.21 Payments to employees under non-funded benefit plans							
3.22 Payments to agents under non-funded benefit plans							
3.31 Other employee welfare							
3.32 Other agent welfare							
4.1 Legal fees and expenses	42,009,631				4,641		42,014,272
4.2 Medical examination fees	4,983,067				100		4,983,166
4.3 Inspection report fees	1,970,727						1,970,727
4.4 Fees of public accountants and consulting actuaries	1,054,458				302,737		1,357,196
4.5 Expense of investigation and settlement of policy claims	152,929						152,929
5.1 Traveling expenses	2,622,576				13,780		2,636,357
5.2 Advertising							
5.3 Postage, express, telegraph and telephone	3,491,681				16,925		3,508,606
5.4 Printing and stationery	1,112,220				3,412		1,115,632
5.5 Cost or depreciation of furniture and equipment	10,771,577				46,408		10,817,985
5.6 Rental of equipment	559,427				1,982		561,409
5.7 Cost or depreciation of EDP equipment and software	20,368,877				471,289		20,840,166
6.1 Books and periodicals	185,705				3,611		189,316
6.2 Bureau and association fees	976,175				3,763		979,938
6.3 Insurance, except on real estate	3,745,551						3,745,551
6.4 Miscellaneous losses	1,602				5		1,607
6.5 Collection and bank service charges	1,080,885						1,080,885
6.6 Sundry general expenses	3,679,650				17,798		3,697,447
6.7 Group service and administration fees	10,317,000						10,317,000
6.8 Reimbursements by uninsured plans							
7.1 Agency expense allowance							
7.2 Agents' balances charged off (less $ recovered)	496,000						496,000
7.3 Agency conferences other than local meetings	1,061,276				175		1,061,451
8.1 Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2 Expense of supreme lodge meetings(Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1 Real estate expenses	1,450,351				18,221		1,468,571
9.2 Investment expenses not included elsewhere					38,440,204		38,440,204
9.3 Aggregate write-ins for expenses	43,254,002				257,510		43,511,512
10. General expenses incurred	269,069,597				41,261,821	(b)	(a) 310,331,419
11. General expenses unpaid December 31, prior year	27,529,291				2,908,749		30,438,041
12. General expenses unpaid December 31, current year	34,370,224				2,650,456		37,020,680
13. Amounts receivable relating to uninsured plans, prior year							
14. Amounts receivable relating to uninsured plans, current year							
15. General expenses paid during year (Lines 10+11-12-13+14)	262,228,665				41,520,114		303,748,779
DETAILS OF WRITE-INS							
09.301. Outside Consulting	41,392,439				238,599		41,631,038
09.302. Donations	1,504,594				15,513		1,520,107
09.303. Maintenance & Repair	356,969				3,398		360,367
09.398. Summary of remaining write-ins for Line 9.3 from overflow page							
09.399. Totals (Lines 09.301 through 09.303 + 09.398) (Line 9.3 above)	43,254,002				257,510		43,511,512

(a) Includes management fees of $ 191,523,260 to affiliates and $ to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only)

1. Charitable $; 2. Institutional $; 3. Recreational and Health $; 4. Educational $

5. Religious $; 6. Membership $; 7. Other $; 8. Total $

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

	Insurance			4	5	6
	1	2	3			
	Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1. Real estate taxes						
2. State insurance department licenses and fees	2,574,099					2,574,099
3. State taxes on premiums	17,933,261					17,933,261
4. Other state taxes, incl. $ for employee benefits	4,785,769			1,670		4,787,439
5. U.S. Social Security taxes	5,192,005			96,284		5,288,289
6. All other taxes	909,193			570		909,764
7. Taxes, licenses and fees incurred	31,394,327			98,525		31,492,852
8. Taxes, licenses and fees unpaid December 31, prior year	4,955,460			87,781		5,043,241
9. Taxes, licenses and fees unpaid December 31, current year	3,533,998			98,525		3,632,523
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	32,815,789			87,781		32,903,570

EXHIBIT 4 - DIVIDENDS OR REFUNDS

NONE

	1	2
	Life	Accident and Health
1. Applied to pay renewal premiums		
2. Applied to shorten the endowment or premium-paying period		
3. Applied to provide paid-up additions		
4. Applied to provide paid-up annuities		
5. Total Lines 1 through 4		
6. Paid-in cash		
7. Left on deposit		
8. Aggregate write-ins for dividend or refund options		
9. Total Lines 5 through 8		
10. Amount due and unpaid		
11. Provision for dividends or refunds payable in the following calendar year		
12. Terminal dividends		
13. Provision for deferred dividend contracts		
14. Amount provisionally held for deferred dividend contracts not included in Line 13		
15. Total Lines 10 through 14		
16. Total from prior year		
17. Total dividends or refunds (Lines 9 + 15 - 16)		
DETAILS OF WRITE-INS		
0801.		
0802.		
0803.		
0898. Summary of remaining write-ins for Line 8 from overflow page		
0899. Totals (Line 0801 through 0803 + 0898) (Line 8 above)		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
LIFE INSURANCE					
0100001. AE 3-4.50% 1926-1966	556,155		556,155		
0100002. 41 CSO 2.75% 1942-1967	1,952,308		1,952,308		
0100003. 41 CSO 3.% 1954-1965	520,824		520,824		
0100004. 41 CET/41 CSO ANB 2.75% 1948-1962	3,073		3,073		
0100005. 41 CET/41 CSO ANB 3% 1960-1961	6,036		6,036		
0100006. 58 CET ANB 2.5% 1981-1984	23,978		23,978		
0100007. 58 CET ANB 3% 1963-1987	742,551		736,766		5,786
0100008. 58 CET ANB 3.5% 1970-1987	174,035		169,158		4,876
0100009. 58 CET ANB 4% 1980-1985	145,411		145,411		
0100010. 58 CSO ANB 2.5% NL 1981-1988	1,343,200		1,343,200		
0100011. 58 CSO ANB 2.5% CRVM 1979-1988	202		142		60
0100012. 58 CSO ANB 3% NL 1962-1988	5,461,695		4,167,914		1,293,781
0100013. 58 CSO ANB 3% CRVM 1963-1988	2,374,701		1,937,192		437,508
0100014. 58 CSO ANB 3.5% NL 1969-1988	1,585,513		1,547,056		38,457
0100015. 58 CSO ANB 3.5% CRVM 1968-1985	16,778,770		16,778,770		
0100016. 58 CSO ANB 4% NL 1979-1987	401,284		401,284		
0100017. 58 CSO ANB 4% CRVM 1975-1988	29,631,602		29,631,602		
0100018. 58 CSO ANB 4.5% NL 1981-1988	97,981		97,385		597
0100019. 58 CSO ANB 4.5% CRVM 1983-1988	4,698		4,698		
0100020. 58 CSO ANB 5% NL 1982-1988	24,656		24,656		
0100021. 58 CSO ANB 5.5% NL 1987-1988	24,085		24,017		68
0100022. 58 CSO ANB 5.5% CRVM 1984-1988	16,861		16,861		
0100023. 58 CSO ANB 6% NL 1983-1986	122,853		122,141		711
0100024. 58 CSO ALB 2.5% NL 1977-1981	4,549				4,549
0100025. 58 CSO ALB 2.5% CRVM 1981-1988	76,410		76,410		
0100026. 58 CSO ALB 4.5% CRVM 1983-1987	11,694,416		11,694,416		
0100027. 80 CET ANB 4% NL 1986-2008	32,675		32,675		
0100028. 80 CET ANB 4.5% NL 1986-2005	152,074		152,074		
0100029. 80 CET ANB 5% NL 1993	57,254		57,254		
0100030. 80 CET ANB 5.5% NL 1987-1992	50,049		50,049		
0100031. 80 CSO ANB 3% CRVM 1999-2001	2,373,578		2,373,578		
0100032. 80 CSO ANB 3.5% NL 1982-2008	5,765		5,495		270
0100033. 80 CSO ANB 3.5% CRVM 1999-2001	756		756		
0100034. 80 CSO ANB 4% NL 1984-2008	7,385,229		3,473,216		3,912,012
0100035. 80 CSO ANB 4% CRVM 1982-2008	103,523,198		102,143,672		1,379,527
0100036. 80 CSO ANB 4.5% NL 1983-2005	2,718,738		2,717,577		1,161
0100037. 80 CSO ANB 4.5% CRVM 1984-2008	465,863,147		436,847,420		29,015,727
0100038. 80 CSO ANB 5% NL 1993-1994	143,730		143,399		332
0100039. 80 CSO ANB 5% CRVM 1985-1994	170,163,181		170,163,181		
0100040. 80 CSO ANB 5.5% NL 1987-1992	508,086		507,260		826
0100041. 80 CSO ANB 5.5% CRVM 1984-1992	145,759,464		145,759,464		
0100042. 80 CSO ANB 6% NL 1984-1986	440,451		440,451		
0100043. 80 CSO ANB 6% CRVM 1984-1986	2,902,708		2,834,129		68,579
0100044. 80 CSO ALB 3% NL 2021					
0100045. 80 CSO ALB 3.5% NL 2013-2018	13,251		13,161		90
0100046. 80 CSO ALB 4% NL 2006-2012	4,211,903		4,211,903		
0100047. 80 CSO ALB 4% CRVM 2006-2008	148,400				148,400
0100048. 80 CSO ALB 4.5% NL 2003-2005	10,323,607		10,323,607		
0100049. 80 CSO ALB 4.5% CRVM 1995-2005	191,340		142,937		48,403
0100050. 80 CSO ALB 5% CRVM 1993-1994	113,876		113,876		
0100051. 80 CSO ALB 5.5% NL 1987-1988	46,282,342		46,282,342		
0100052. 80 CSO ALB 5.5% CRVM 1983-1992	81,829,269		81,829,269		
0100053. 2001 CSO ANB 3% NL 2021-2022	157		157		
0100054. 2001 CSO ANB 3.5% NL 2013-2020	18,001		18,001		
0100055. 2001 CSO ANB 3.5% CRVM 2013-2019	3,050,208,552		2,908,346,169		141,862,383
0100056. 2001 CSO ANB 4% NL 2004-2012	1,992		1,992		
0100057. 2001 CSO ANB 4% CRVM 2006-2012	982,949,635		913,453,478		69,496,158
0100058. 2001 CSO ANB 4.5% CRVM 2004-2005	8,361,996		8,361,996		
0100059. 2001 CSO ALB 3.5% NL 2009-2020	47,118		47,118		
0100060. 2001 CSO ALB 3.5% CRVM 2013-2019	1,571,888,959		1,547,668,528		24,220,431
0100061. 2001 CSO ALB 4% NL 2008-2012	818		818		
0100062. 2001 CSO ALB 4% CRVM 2006-2016	388,243,848		375,255,391		12,988,457
0100063. 2001 CSO ALB 4.5% CRVM 2005	8,339		8,339		
0100064. 2017 CSO ANB 3% NL 2021-2022	841,291		14,338		826,953
0100065. 2017 CSO ANB 3.5% NL 2019-2020	4,999		4,999		
0100066. 2017 CSO ANB 3.5% CRVM 2019-2020	4,717,811		4,717,811		
0100067. 2017 CSO ANB 3.75% CRVM 2018-2019	5,111,043		5,111,043		
0100068. 2017 CSO ALB 3% NL 2021-2022	1,061		1,061		
0100069. 2017 CSO ALB 3.5% NL 2019-2020	301		301		
0100070. 2017 CSO ALB 3.5% CRVM 2019-2020	10,846,020		10,846,020		
0100071. 2017 CSO VM-20 NPR 3% 2021-2022	248,917,452		248,917,452		
0100072. 2017 CSO VM-20 NPR 3.5% 2020	13,288,709		13,288,709		
0100073. 2017 CSO VM-20 NPR 3.75% 2021-2022	473,153,693		473,153,693		
0100074. 2017 CSO VM-20 NPR 4% 2021-2022	19,527,801		19,527,801		
0100075. 2017 CSO VM-20 NPR 4.50% 2020	121,711,419		121,711,419		
0100076. 2017 CSO VM-20 NPR 4.75% 2019-2021	9,407,838		9,407,838		
0100077. VM-20 DET/STO 2019-2022	208,845,398		208,845,398		
0100078. OPAI	119,104		119,104		
0100079. OTHER RESERVE	66		66		
0100080. ADDITIONAL RESERVES AG38 UL	284,080,229		284,080,229		
0199997 Totals (Gross)	8,521,265,571		8,235,509,470		285,756,100
0199998 Reinsurance ceded	3,461,052,165		3,428,790,229		32,261,937
0199999 Totals (Net)	5,060,213,405		4,806,719,242		253,494,164
ANNUITIES (excluding supplementary contracts with life contingencies):					
0200001. 71 IAM 8.25% IMM 1984	65,674	XXX	65,674	XXX	
0200002. 83 GAM 5.75% IMM 1987	2,788,312	XXX		XXX	2,788,312
0200003. 83 GAM 6.00% IMM 1988-1989	86,842	XXX		XXX	86,842
0200004. 83 GAM 7.00% IMM 1987	1,037,380	XXX		XXX	1,037,380
0200005. 83 GAM 7.25% IMM 1988	45,414	XXX		XXX	45,414
0200006. 83 GAM 7.75% IMM 1987	133,028	XXX		XXX	133,028
0200007. 83 GAM 8.00% IMM 1987	102,463	XXX		XXX	102,463
0200008. 83 GAM 8.25% IMM 1989	3,442	XXX		XXX	3,442
0200009. 83 GAM 8.50% IMM 1988	4,311	XXX		XXX	4,311
0200010. 83 GAM 8.75% IMM 1988-1989	15,749	XXX		XXX	15,749
0200011. 83a 6.00% IMM 1996	283,875	XXX	283,875	XXX	
0200012. 83a 8.00% IMM 1987-1988	227,396	XXX	227,396	XXX	
0200013. a-2000 4.00% IMM 2013-2015	20,081,794	XXX	20,081,794	XXX	
0200014. a-2000 4.25% IMM 2012	5,547,428	XXX	5,547,428	XXX	
0200015. a-2000 4.50% IMM 2014	1,754,197	XXX	1,754,197	XXX	
0200016. a-2000 5.00% IMM 2011	11,887,761	XXX	11,887,761	XXX	
0200017. a-2000 5.25% IMM 2005-2006, 2010	24,133,224	XXX	24,133,224	XXX	
0200018. a-2000 5.50% IMM 2004-2008	15,531,788	XXX	15,531,788	XXX	
0200019. a-2000 6.00% IMM 2009	5,726,251	XXX	5,726,251	XXX	
0200020. a-2000 6.50% IMM 2002	28,838	XXX	28,838	XXX	
0200021. a-2000 6.75% IMM 2001	100,746	XXX	100,746	XXX	
0200022. 2012 IAR 3.75% IMM 2017	2,573,429	XXX	2,573,429	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200023.	2012 IAR 4.00% IMM 2016	3,860,935	XXX	3,860,935	XXX	
0200024.	2012 IAR VM-22 Non Jumbo 1.50%-1.99% IMM 2020-2021	643,664	XXX	643,664	XXX	
0200025.	2012 IAR VM-22 Non Jumbo 2.00%- 2.49% IMM 2020-2021	3,652,798	XXX	3,652,798	XXX	
0200026.	2012 IAR VM-22 Non Jumbo 2.50%-2.99% IMM 2018-2020,2022	18,352,475	XXX	18,352,475	XXX	
0200027.	2012 IAR VM-22 Non Jumbo 3.00%-3.49% IMM 2018-2020	48,426,831	XXX	48,426,831	XXX	
0200028.	2012 IAR VM-22 Non Jumbo 3.50%-3.99% IMM 2018-2019	17,697,427	XXX	17,697,427	XXX	
0200029.	2012 IAR VM-22 Non Jumbo 4.00%-4.49% IMM 2018-2019	4,150,265	XXX	4,150,265	XXX	
0200030.	2012 IAR VM-22 Non Jumbo 4.50%-4.99% IMM 2023	126,247	XXX	126,247	XXX	
0200031.	2012 IAR VM-22 Non Jumbo 5.00%-5.49% IMM 2023	533,927	XXX	533,927	XXX	
0200032.	a-1949 3.50% DEF CARVM 1975-1981	293,308	XXX	293,308	XXX	
0200033.	71 IAM 3.50% DEF CARVM 1969-1982	1,528,690	XXX	1,528,690	XXX	
0200034.	71 IAM 4.50% DEF CARVM 1979-1982	5,372,558	XXX	5,372,558	XXX	
0200035.	71 IAM 5.50% DEF CARVM 1982-1990	3,135,060	XXX	3,135,060	XXX	
0200036.	71 IAM 6.00% DEF CARVM 1992	13,128	XXX	13,128	XXX	
0200037.	71 IAM 6.25% DEF CARVM 1987-1991	2,907,418	XXX	2,907,418	XXX	
0200038.	71 IAM 6.50% DEF CARVM 1989-1990	1,394,140	XXX	1,394,140	XXX	
0200039.	71 IAM 6.75% DEF CARVM 1986-1988	3,044,661	XXX	3,044,661	XXX	
0200040.	71 IAM 7.00% DEF CARVM 1988	8,846	XXX	8,846	XXX	
0200041.	71 IAM 8.00% DEF CARVM 1984-1985	465,877	XXX	465,877	XXX	
0200042.	71 IAM 8.25% DEF CARVM 1983	450,842	XXX	450,842	XXX	
0200043.	83a 3.00% DEF CARVM 2021	1,556,038	XXX		XXX	1,556,038
0200044.	83a 3.25% DEF CARVM 2020	351,960	XXX		XXX	351,960
0200045.	83a 3.50% DEF CARVM 2022	3,230,363	XXX		XXX	3,230,363
0200046.	83a 4.00% DEF CARVM 1975-1979, 2018	756,175	XXX	756,175	XXX	
0200047.	83a 4.25% DEF CARVM 2016-2019	4,449,326	XXX		XXX	4,449,326
0200048.	83a 4.50% DEF CARVM 1980-1982	1,282,489	XXX	1,282,489	XXX	
0200049.	83a 5.00% DEF CARVM 2023	11,091,786	XXX		XXX	11,091,786
0200050.	83a 5.25% DEF CARVM 1994-1999	4,828,406	XXX	4,828,406	XXX	
0200051.	83a 5.50% DEF CARVM 1993-2001	13,618,417	XXX	13,618,417	XXX	
0200052.	83a 5.75% DEF CARVM 1993-1996	10,123,389	XXX	10,123,389	XXX	
0200053.	83a 6.00% DEF CARVM 1992-1995	6,762,300	XXX	6,762,300	XXX	
0200054.	83a 6.25% DEF CARVM 1987-1992	12,248,688	XXX	12,248,688	XXX	
0200055.	83a 6.50% DEF CARVM 1987-1990	18,097,103	XXX	18,097,103	XXX	
0200056.	83a 6.75% DEF CARVM 1986-1991	10,975,105	XXX	10,975,105	XXX	
0200057.	83a 7.00% DEF CARVM 1988-1989	8,878,834	XXX	8,878,834	XXX	
0200058.	83a 7.25% DEF CARVM 1986	429,745	XXX	429,745	XXX	
0200059.	83a 8.50% DEF CARVM 1984-1985	1,244,410	XXX	1,244,410	XXX	
0200060.	83a 8.75% DEF CARVM 1983	1,060,782	XXX	1,060,782	XXX	
0200061.	a-2000 3.00% DEF CARVM 2001-2015	46,750,690	XXX	34,807,105	XXX	11,943,585
0200062.	a-2000 3.25% DEF CARVM 2001-2015	89,662,869	XXX	69,945,962	XXX	19,716,908
0200063.	a-2000 3.50% DEF CARVM 2001-2015	42,713,920	XXX	29,589,349	XXX	13,124,571
0200064.	a-2000 3.75% DEF CARVM 2001-2015	412,566,434	XXX	412,566,434	XXX	
0200065.	a-2000 4.00% DEF CARVM 2001-2015	2,061,812,523	XXX	1,777,161,159	XXX	284,651,364
0200066.	a-2000 4.25% DEF CARVM 2001-2015	30,549,935	XXX	16,110,463	XXX	14,439,472
0200067.	a-2000 4.50% DEF CARVM 2002-2014	1,553,064,869	XXX	1,324,063,446	XXX	229,001,423
0200068.	a-2000 4.75% DEF CARVM 2004-2010	170,229,990	XXX	129,655,484	XXX	40,574,506
0200069.	a-2000 5.00% DEF CARVM 2003-2008	289,492,128	XXX	212,107,541	XXX	77,384,587
0200070.	a-2000 5.25% DEF CARVM 2001-2011	1,144,397,853	XXX	949,186,089	XXX	195,211,765
0200071.	a-2000 5.50% DEF CARVM 2001-2010	975,810,223	XXX	790,279,323	XXX	185,530,900
0200072.	a-2000 6.00% DEF CARVM 2001-2008	715,005,734	XXX	554,165,054	XXX	160,840,680
0200073.	a-2000 6.50% DEF CARVM 2009	338,850,914	XXX	287,095,928	XXX	51,754,985
0200074.	2012 IAR 3.00% DEF CARVM 2016-2021	1,693,915,259	XXX	1,675,183,934	XXX	18,731,324
0200075.	2012 IAR 3.25% DEF CARVM 2016-2022	1,834,988,023	XXX	1,825,401,659	XXX	9,586,364
0200076.	2012 IAR 3.50% DEF CARVM 2017-2022	3,065,293,749	XXX	3,063,778,140	XXX	1,515,609
0200077.	2012 IAR 3.75% DEF CARVM 2016-2019	247,142,144	XXX	247,142,144	XXX	
0200078.	2012 IAR 4.00% DEF CARVM 2017-2018	3,075,013,592	XXX	2,935,157,378	XXX	139,856,214
0200079.	2012 IAR 4.25% DEF CARVM 2016-2019	3,248,769,213	XXX	3,060,792,398	XXX	187,976,815
0200080.	2012 IAR 5.00% DEF CARVM 2016-2019	3,896,368,837	XXX	3,896,276,681	XXX	92,156
0299997	Totals (Gross)	25,251,602,652	XXX	23,584,773,010	XXX	1,666,829,642
0299998	Reinsurance ceded	5,487,018,312	XXX	5,357,671,391	XXX	129,346,921
0299999	Totals (Net)	19,764,584,341	XXX	18,227,101,619	XXX	1,537,482,721
	SUPPLEMENTARY CONTRACTS WITH LIFE CONTINGENCIES:					
0300001.	71-IAM 6.00% IMM 1983	3,098		3,098		
0300002.	71-IAM 7.50% IMM 1981	106,627		106,627		
0300003.	71-IAM 8.00% IMM 1985	12,642		12,642		
0300004.	83a 6.25% IMM 1998-1999	212,989		212,989		
0300005.	83a 6.50% IMM 1994	98,000		98,000		
0300006.	83a 6.75% IMM 1996-1997	117,229		117,229		
0300007.	83a 7.00% IMM 1993	6,799		6,799		
0300008.	83a 7.25% IMM 1995	537,922		537,922		
0300009.	83a 7.75% IMM 1992	38,481		38,481		
0300010.	83a 8.00% IMM 1987-1991	75,460		75,460		
0300011.	a-2000 4.00% IMM 2013-2015	6,254,572		6,254,572		
0300012.	a-2000 4.25% IMM 2012	3,301,427		3,301,427		
0300013.	a-2000 4.50% IMM 2011-2014	2,284,684		2,284,684		
0300014.	a-2000 5.00% IMM 2011	2,115,368		2,115,368		
0300015.	a-2000 5.25% IMM 2005-2006, 2010	2,644,343		2,644,343		
0300016.	a-2000 5.50% IMM 2004, 2007-2008	3,319,314		3,319,314		
0300017.	a-2000 6.00% IMM 2003-2009	2,314,669		2,314,669		
0300018.	a-2000 6.50% IMM 2002	91,376		91,376		
0300019.	a-2000 6.75% IMM 2001	75,514		75,514		
0300020.	a-2000 7.00% IMM 2000	89,783		89,783		
0300021.	2012 IAR 3.75% IMM 2017	6,118,812		6,118,812		
0300022.	2012 IAR 4.00% IMM 2016	4,076,132		4,076,132		
0300023.	2012 IAR VM-22 Non-Jumbo 1.00%-1.49% IMM 2021	94,629		94,629		
0300024.	2012 IAR VM-22 Non-Jumbo 1.50%-1.99% IMM 2020-2022	2,868,198		2,868,198		
0300025.	2012 IAR VM-22 Non-Jumbo 2.00% -2.49% IMM 2020-2022	3,928,183		3,928,183		
0300026.	2012 IAR VM-22 Non-Jumbo 2.50%-2.99% IMM 2018-2022	4,402,266		4,402,266		
0300027.	2012 IAR VM-22 Non-Jumbo 3.00%-3.49% IMM 2018-2022	6,129,049		6,129,049		
0300028.	2012 IAR VM-22 Non-Jumbo 3.50%-3.99% IMM 2017-2019,2022	3,096,619		3,096,619		
0300029.	2012 IAR VM-22 Non-Jumbo 4.00%-4.49% IMM 2018-2019,2022	5,393,326		5,393,326		
0300030.	2012 IAR VM-22 Non-Jumbo 4.50%-4.99% IMM 2023	1,022,422		1,022,422		
0300031.	2012 IAR VM-22 Non-Jumbo 5.00%-5.49% IMM 2023	695,266		695,266		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0399997 Totals (Gross)	61,525,195		61,525,195		
0399998 Reinsurance ceded					
0399999 Totals (Net)	61,525,195		61,525,195		
ACCIDENTAL DEATH BENEFITS:					
0400001. INTERCO DI 2.50%	15,566		15,566		
0400002. INTERCO DI 3.00%	1,674		1,674		
0400003. 59 ADB 3.00%	168,382		162,592		5,790
0400004. 59 ADB 4.00% 80 CSO	111,495		111,495		
0400005. 59 ADB 4.00% 2001 CSO	50,624		47,477		3,147
0400006. CONTINUOUS PAYMENTS 1/2	297,887		297,887		
0499997 Totals (Gross)	645,628		636,691		8,937
0499998 Reinsurance ceded	11,723		11,723		
0499999 Totals (Net)	633,905		624,968		8,937
DISABILITY-ACTIVE LIVES:					
0500001. 26 CLASS (3) 2.50%	18,668		18,668		
0500002. 26 CLASS (3) 3.00%	2,971		2,971		
0500003. INTERCO DI 2.50%	1,378		1,378		
0500004. INTERCO DI 3.00%	246,618		191,048		55,570
0500005. CONTINUOUS PAYMENTS 1/2	461,957		461,957		
0500006. 52 DIS W/ 80 CSO 4.00%	409,460		409,460		
0599997 Totals (Gross)	1,141,053		1,085,483		55,570
0599998 Reinsurance ceded	54,098		53,891		207
0599999 Totals (Net)	1,086,955		1,031,591		55,364
DISABILITY-DISABLED LIVES:					
0600001. INTERCO DI 3.00%	17,322,144		17,294,230		27,913
0600002. 68 GROUP DISABILITY STUDY	592,699				592,699
0600003. 2001 CSO 3.50%	1,382,666		1,382,666		
0699997 Totals (Gross)	19,297,509		18,676,896		620,612
0699998 Reinsurance ceded	4,830,411		4,830,411		
0699999 Totals (Net)	14,467,098		13,846,486		620,612
MISCELLANEOUS RESERVES					
0700001. DEFICIENCY	312,435,229		312,392,959		42,270
0700002. NON DEDUCTION	734,824		654,510		80,314
0700003. VOLUNTARY RESERVE - FIA	1,552,326		1,426,958		125,368
0799997 Totals (Gross)	314,722,379		314,474,427		247,952
0799998 Reinsurance ceded	301,219,928		301,192,520		27,408
0799999 Totals (Net)	13,502,451		13,281,907		220,544
9999999 Totals (Net) - Page 3, Line 1	24,916,013,349		23,124,131,007		1,791,882,342

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk.
Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $; Annuities $ 4,806,136 .
Supplemental Contracts with Life Contingencies $ 2,536,180 ; Accidental Death Benefits $; Disability – Active Lives $; Disability – Disabled Lives $; Miscellaneous Reserves $.

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? ..... Yes [ ] No [X]

1.2 If not, state which kind is issued:

Non-participating

2.1 Does the reporting entity at present issue both participating and non-participating contracts? ..... Yes [ ] No [X]

2.2 If not, state which kind is issued:

Non-participating

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [X] No [ ]

If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? ..... Yes [ ] No [X]

If so, state:

4.1 Amount of insurance: ..... $

4.2 Amount of reserve: ..... $

4.3 Basis of reserve:

4.4 Basis of regular assessments:

4.5 Basis of special assessments:

4.6 Assessments collected during the year: ..... $

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts:

1.5%, 2.5% and 3%

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [ ] No [X]

6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $

6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $

Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements: ..... $

7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount

7.3 State the amount of reserves established for this business: ..... $

7.4 Identify where the reserves are reported in the blank

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $

8.2 State the amount of reserves established for this business: ..... $

8.3 Identify where the reserves are reported in the blank:

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [X] No [ ]

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 8,125,942,741

9.2 State the amount of reserves established for this business: ..... $ 8,819,029,143

9.3 Identify where the reserves are reported in the blank:

Exhibit 5, line 0299999

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
LIFE CONTRACTS (Including supplementary contracts set upon a basis other than that used to determine benefits) (Exhibit 5)			
0199999 Subtotal (Page 7, Line 6)	XXX	XXX	
ACCIDENT AND HEALTH CONTRACTS (Exhibit 6)			
0299999 Subtotal	XXX	XXX	
DEPOSIT-TYPE CONTRACTS (Exhibit 7)			
0399999 Subtotal	XXX	XXX	
9999999 Total (Column 4 only)			

NONE

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS (a)

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
		2	3										
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
ACTIVE LIFE RESERVE													
1. Unearned premium reserves	2,753												2,753
2. Additional contract reserves (b)	172												172
3. Additional actuarial reserves - Asset/Liability analysis													
4. Reserve for future contingent benefits													
5. Reserve for rate credits													
6. Aggregate write-ins for reserves													
7. Totals (Gross)	2,925												2,925
8. Reinsurance ceded	2,925												2,925
9. Totals (Net)													
CLAIM RESERVE													
10. Present value of amounts not yet due on claims	675,365												675,365
11. Additional actuarial reserves-Asset/Liability analysis													
12. Reserve for future contingent benefits													
13. Aggregate write-ins for reserves													
14. Totals (Gross)	675,365												675,365
15. Reinsurance ceded	675,365												675,365
16. Totals (Net)													
17. **TOTAL (Net)**													
18. **TABULAR FUND INTEREST**													
DETAILS OF WRITE-INS													
0601.													
0602.													
0603.													
0698. Summary of remaining write-ins for Line 6 from overflow page													
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)													
1301.													
1302.													
1303.													
1398. Summary of remaining write-ins for Line 13 from overflow page													
1399. Totals (Lines 1301 through 1303 plus 1398) (Line 13 above)													

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.
(b) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

EXHIBIT 7 – DEPOSIT-TYPE CONTRACTS

		1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1.	Balance at the beginning of the year before reinsurance	258,842,885	5,082,500	80,671,474	150,256,196	560,057	22,272,658
2.	Deposits received during the year	67,491,119	13,799,893	2,569,110	41,157,447		9,964,669
3.	Investment earnings credited to the account	14,795,890	593,229	4,888,012	8,740,335		574,314
4.	Other net change in reserves	(10,853,349)		(3,095,036)	(7,694,027)	(58,756)	(5,531)
5.	Fees and other charges assessed	20			20		
6.	Surrender charges						
7.	Net surrender or withdrawal payments	83,713,069		20,875,051	49,527,566		13,310,453
8.	Other net transfers to or (from) Separate Accounts						
9.	Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	246,563,455	19,475,622	64,158,509	142,932,365	501,302	19,495,657
10.	Reinsurance balance at the beginning of the year						
11.	Net change in reinsurance assumed						
12.	Net change in reinsurance ceded						
13.	Reinsurance balance at the end of the year (Lines 10+11-12)						
14.	Net balance at the end of current year after reinsurance (Lines 9 + 13)	246,563,455	19,475,622	64,158,509	142,932,365	501,302	19,495,657

(a) FHLB funding agreements:

1. Reported as GICs (captured in column 2) $
2. Reported as Annuities Certain (captured in column 3) $
3. Reported as Supplemental Contracts (captured in column 4) $
4 Reported as Dividend Accumulations or Refunds (captured in column 5) $
5. Reported as Premium or Other Deposit Funds (captured in column 6) $
6. Total reported as Deposit-Type Contracts (captured in column 1): (Sum of Lines 1 through 5) $

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Due and unpaid:									
	1.1 Direct								
	1.2 Reinsurance assumed								
	1.3 Reinsurance ceded								
	1.4 Net								
2. In course of settlement:									
2.1 Resisted	2.11 Direct								
	2.12 Reinsurance assumed								
	2.13 Reinsurance ceded								
	2.14 Net		(b)	(b)	(b)				
2.2 Other	2.21 Direct	241,185,126	142,875,155	1,145,262	88,571,825	8,592,886			
	2.22 Reinsurance assumed								
	2.23 Reinsurance ceded	74,759,426	60,991,726		13,767,700				
	2.24 Net	166,425,700	(b) 81,883,428	(b) 1,145,262	(b) 74,804,125	8,592,886	(b)		
3. Incurred but unreported:									
	3.1 Direct	39,476,592	39,056,752	402,399			17,441		
	3.2 Reinsurance assumed	2,465					2,465		
	3.3 Reinsurance ceded	13,965,596	13,737,838	207,852			19,906		
	3.4 Net	25,513,461	(b) 25,318,913	(b) 194,547	(b)		(b)		
4. TOTALS	4.1 Direct	280,661,718	181,931,906	1,547,661	88,571,825	8,592,886	17,441		
	4.2 Reinsurance assumed	2,465					2,465		
	4.3 Reinsurance ceded	88,725,022	74,729,565	207,852	13,767,700		19,906		
	4.4 Net	191,939,161	(a) 107,202,341	(a) 1,339,809	74,804,125	8,592,886			

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ ..... in Column 2 and $ ..... in Column 3.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Individual Life $ ..... Group Life $ ..... , and Individual Annuities $ ..... , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Accident and Health $ ..... are included in Page 3, Line 2, (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Individual Life (a)	3 Group Life (b)	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Settlements during the year:								
1.1 Direct	847,243,651	493,678,608	15,215,305	304,345,805	33,873,658	130,276		
1.2 Reinsurance assumed	956,481	(634,285)		1,590,766				
1.3 Reinsurance ceded	337,509,923	292,459,585	1,759,191	36,469,739	6,691,132	130,276		
1.4 Net (c)	510,690,208	200,584,738	13,456,113	269,466,831	27,182,526			
2. Liability December 31, current year from Part 1:								
2.1 Direct	280,661,718	181,931,906	1,547,661	88,571,825	8,592,886	17,441		
2.2 Reinsurance assumed	2,465					2,465		
2.3 Reinsurance ceded	88,725,022	74,729,565	207,852	13,767,700		19,906		
2.4 Net	191,939,161	107,202,341	1,339,809	74,804,125	8,592,886			
3. Amounts recoverable from reinsurers December 31, current year	15,533,461	15,533,461						
4. Liability December 31, prior year:								
4.1 Direct	250,836,122	163,958,222	4,956,865	70,585,786	11,316,238	19,010		
4.2 Reinsurance assumed	1,822,155	1,819,658				2,497		
4.3 Reinsurance ceded	89,264,336	76,083,972	967,437	12,191,420		21,507		
4.4 Net	163,393,941	89,693,908	3,989,428	58,394,366	11,316,238			
5. Amounts recoverable from reinsurers December 31, prior year	21,947,401	21,625,920	321,481					
6. Incurred benefits:								
6.1 Direct	877,069,247	511,652,292	11,806,100	322,331,843	31,150,306	128,706		
6.2 Reinsurance assumed	(863,209)	(2,453,943)		1,590,766		(32)		
6.3 Reinsurance ceded	330,556,669	285,012,719	678,125	38,046,019	6,691,132	128,674		
6.4 Net	545,649,369	224,185,630	11,127,975	285,876,590	24,459,174			

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 336,593 in Line 1.1, $ 336,593 in Line 1.4.
$ 336,593 in Line 6.1 and $ 336,593 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ in Line 1.1, $ in Line 1.4.
$ in Line 6.1 and $ in Line 6.4.

(c) Includes $ 457,671 premiums waived under total and permanent disability benefits.

EXHIBIT OF NONADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D)			
2. Stocks (Schedule D):			
2.1 Preferred stocks			
2.2 Common stocks			
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens			
3.2 Other than first liens			
4. Real estate (Schedule A):			
4.1 Properties occupied by the company			
4.2 Properties held for the production of income			
4.3 Properties held for sale			
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA)			
6. Contract loans	241,641	399,966	158,325
7. Derivatives (Schedule DB)			
8. Other invested assets (Schedule BA)		72,153	72,153
9. Receivables for securities			
10. Securities lending reinvested collateral assets (Schedule DL)			
11. Aggregate write-ins for invested assets			
12. Subtotals, cash and invested assets (Lines 1 to 11)	241,641	472,119	230,478
13. Title plants (for Title insurers only)			
14. Investment income due and accrued			
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection	19,709,825	23,426,342	3,716,516
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
15.3 Accrued retrospective premiums and contracts subject to redetermination			
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers	403,870	8,231,200	7,827,330
16.2 Funds held by or deposited with reinsured companies			
16.3 Other amounts receivable under reinsurance contracts			
17. Amounts receivable relating to uninsured plans			
18.1 Current federal and foreign income tax recoverable and interest thereon			
18.2 Net deferred tax asset	126,720,326	128,387,072	1,666,746
19. Guaranty funds receivable or on deposit			
20. Electronic data processing equipment and software			
21. Furniture and equipment, including health care delivery assets			
22. Net adjustment in assets and liabilities due to foreign exchange rates			
23. Receivables from parent, subsidiaries and affiliates			
24. Health care and other amounts receivable			
25. Aggregate write-ins for other-than-invested assets	6,954,188	3,589,403	(3,364,785)
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	154,029,851	164,106,136	10,076,285
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28. Total (Lines 26 and 27)	154,029,851	164,106,136	10,076,285
DETAILS OF WRITE-INS			
1101.			
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)			
2501. Miscellaneous Asset	4,699,801	3,589,403	(1,110,398)
2502. IMR Asset	2,254,387		(2,254,387)
2503.			
2598. Summary of remaining write-ins for Line 25 from overflow page			
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	6,954,188	3,589,403	(3,364,785)

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

1. Iowa Administrative Code 191 – Chapter 97, "Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve" ("IAC 191-97"). This prescribed practice allows insurance companies domiciled in Iowa to account for eligible derivative assets at amortized cost, if the insurance company can demonstrate they meet the criteria for an economic hedge. Eligible derivative assets include call or put options that are purchased to hedge the growth in interest credited to an indexed product as a direct result of changes in the related external index or indices, or call or put options that are written to offset all or a portion of a purchased call or put option. Other derivative instruments such as index futures, swaps and swaptions that may be used to hedge the growth in interest credited to the policy as a direct result of changes in the related indices would still be accounted for at fair value since an amortized cost for those instruments does not exist. IAC 191-97 also prescribes that insurance companies determine indexed annuity reserve calculations based on the Guideline 35 Reserve assuming the fair value of the call option(s) associated with the current index term is zero, regardless of the observable market for such option(s). At the conclusion of the index term, credited interest is reflected in the reserve as realized, based on actual index performance. This prescribed accounting practice must be applied to both the indexed reserves and the call/put options used to hedge indexed insurance products. The impact of applying this prescribed practice decreased the Company's statutory net income for the twelve months ended December 31, 2023 by $264,683,595 and the cumulative effect on Capital and Surplus at December 31, 2023 was a decrease of $156,151,928. The impact of applying this prescribed practice increased the Company's statutory net income for the twelve months ended December 31, 2022 by $214,635,322 and the cumulative effect on Capital and Surplus at December 31, 2022 was an increase of $108,531,667.

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 December 31, 2023 is $1,552,326 which offsets the portion of investment income on futures that has been determined to represent earnings that will be used to fund index credits that have not yet been applied to policy account balances. This eliminates the timing mismatch of the assets and liabilities calculated in accordance with IAC 191-97. Under the NAIC basis, a voluntary reserve of $157,704,254 would have been established as of December 31, 2023 to eliminate the timing mismatch of the assets and liabilities. The impact of applying the prescribed practice, net of the effect of the difference between the above mentioned voluntary reserve and the voluntary reserve that would have been established without the prescribed practice resulted in a decrease to the Company's statutory net income of $108,531,667 for the twelve months ended December 31, 2023 and there was no cumulative impact on the Capital and Surplus at December 31, 2023. The voluntary reserve established as of December 31, 2022 was $0 as the timing mismatch between the futures and the hedged liabilities would have resulted in a $3,209,207 decrease to the Company's statutory net income and surplus calculated in accordance with IAC 191-97. Under the NAIC basis, a voluntary reserve of $0 would have been established as of December 31, 2022 as the timing difference between the futures and hedged laiblities would have resulted in a $111,740,874 decrease to the Company's statutory net income and surplus. The impact of applying the prescribed practice, net of the effect of the difference between the above mentioned voluntary reserve and the voluntary reserve that would have been established without the prescribed practice resulted in an increase to the Company's statutory net income of $108,531,667 for the twelve months ended December 31, 2022 and increased the Company's Capital and Surplus by $108,531,667 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.

2. Iowa Administrative Code 191 – Chapter 43, "Annuity Mortality Tables For Use in Determining Reserve Liabilities For Annuities" ("IAC 191-43"), allows a prescribed practice for Iowa domiciled companies. This prescribed practice allows insurance companies domiciled in Iowa to use the Annuity 2000 Mortality Table for determining the minimum standard of valuation for annuities issued during 2015. SSAP 51 requires the 2012 IAR Mortality Table for determining the minimum standard of valuation for annuities issued on or after January 1, 2015. The impact of applying this prescribed practice increased the Company's statutory net income for the twelve months ended December 31, 2023 by $638,286 and the cumulative effect on Capital and Surplus at December 31, 2023 was an increase of $55,751,021. The impact of applying this prescribed practice increased the Company's statutory net income for the twelve months ended December 31, 2022 by $1,890,570 and the cumulative effect on Capital and Surplus at December 31, 2022 was an increase of $55,112,735.

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

	SSAP #	F/S Page	F/S Line #		2023		2022
NET INCOME							
(1) Company state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$	77,718,921	$	254,680,018
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:							
Economic hedge of call option derivative assets	86,51,00	4	3,19	$	(264,683,595)	$	214,635,322
Deferral of 2012 annuity mortality table	51,00	4	19	$	638,286	$	1,890,570
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:							
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$	341,764,230	$	38,154,126
SURPLUS							
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$	2,040,934,575	$	2,113,189,089
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:							
Economic hedge of call option derivative assets	86,51,00	2	7	$	(156,151,928)	$	108,531,667
Deferral of 2012 annuity mortality table	51,00	3	1	$	55,751,021	$	55,112,735
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:							
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$	2,141,335,482	$	1,949,544,687

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

The preparation of the financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Life premiums are recognized as income over the premium-paying period of the related policies. Annuity considerations are recognized as revenue when received. Expenses incurred in connection with acquiring new insurance business, including acquisition cost such as sales commissions, are charged to operations as incurred.

In addition, the Company uses the following accounting policies:

(1) Short-term investments are stated at amortized cost.

(2) Bonds not backed by other loans are stated at amortized cost using the interest method. The Company does not hold any SVO-Identified bond ETF's.

(3) Common stocks are stated at market.

(4) Preferred stocks are stated in accordance with the guidance provided in SSAP No. 32R, *Preferred Stock.*

(5) Mortgage loans on real estate that are not in default are stated at the aggregate unpaid balance. Mortgage loans in default are stated at the lower of aggregate unpaid balance or market.

(6) Loan-backed bonds, CMO's and other structured securities are stated at amortized cost using the interest method including anticipated prepayments.

(7) The Company has no investments in subsidiary, controlled, or affiliated companies.

(8) The Company has ownership interest in joint ventures and limited partnerships. The Company carries these interests based on the underlying audited GAAP equity of the investee.

(9) Certain derivatives are valued in accordance with IAC 191-97; all others are valued in accordance with the NAIC Accounting Practices and Procedures Manual and the Purpose and Procedures Manual of the SVO.

(10) The Company has no premium deficiency calculation for Individual and Group, Accident and Health Contracts.

(11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimated and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liabilities are continually reviewed and any adjustments are reflected in the period determined.

(12) The Company has not modified its capitalization policy from the prior period.

(13) The Company does not have any pharmaceutical rebate receivables.

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

During 2023, the Company recorded a correction of error related an over accrual of net investment income in prior periods on certain investments. The Summary of Operations in the Capital and Surplus section (page 4, line 53), contains an adjustment of negative $20,056,338 to correct this prior period error.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

The Company was not subject to any business combinations in 2023.

B. Statutory Merger

The Company does not carry any goodwill resulting from a statutory merger.

C. Assumption Reinsurance

The Company does not have goodwill resulting from assumption reinsurance.

D. Impairment Loss

The Company did not recognize an impairment loss on the transactions described above.

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

The Company does not carry any goodwill.

4. Discontinued Operations

The Company does not have any amounts related to Discontinued Operations.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The Company acquired one new commercial mortgage loan with an interest rate of 6.6% per annum.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 60%.

(3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total:

	Current Year	Prior Year
	$	$

(4) Age Analysis of Mortgage Loans and Identification of Mortgage Loans in Which the Insurer is a Participant or Co-lender in a Mortgage Loan Agreement:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$	$	$	$	$ 1,854,458,652	$	$ 1,854,458,652
(b) 30-59 Days Past Due							
(c) 60-89 Days Past Due							
(d) 90-179 Days Past Due							
(e) 180+ Days Past Due							
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$	$	$	$	$	$	$
(b) Interest Accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$	$	$	$	$	$	$
(b) Interest Accrued							
4. Interest Reduced							
(a) Recorded Investment	$	$	$	$	$	$	$
(b) Number of Loans							
(c) Percent Reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$	$	$	$	$ 43,242,514	$	$ 43,242,514
b. Prior Year							
1. Recorded Investment							
(a) Current	$	$	$	$	$ 2,003,958,124	$	$ 2,003,958,124
(b) 30-59 Days Past Due							
(c) 60-89 Days Past Due							
(d) 90-179 Days Past Due							
(e) 180+ Days Past Due							
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$	$	$	$	$	$	$
(b) Interest Accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$	$	$	$	$	$	$
(b) Interest Accrued							
4. Interest Reduced							
(a) Recorded Investment	$	$	$	$	$	$	$
(b) Number of Loans							
(c) Percent Reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$	$	$	$	$ 60,169,439	$	$ 60,169,439

(5) Not applicable to the Company.

(6) Not applicable to the Company.

(7) Allowance for Credit Losses:

		Current Year	Prior Year
a.	Balance at beginning of period	$ 1,859,389	$ 14,087
b.	Additions charged to operations	$ 4,232,749	$ 1,845,301
c.	Direct write-downs charged against the allowances	$	$
d.	Recoveries of amounts previously charged off	$	$

e.	Balance at end of period (a+b-c-d)	$ 6,092,137	$ 1,859,389

(8) The Company did not have any mortgage loans derecognized as a result of foreclosure.

(9) The Company recognizes interest income on its impaired loans upon receipt.

B. Debt Restructuring

Not applicable to the Company.

C. Reverse Mortgages

Not applicable to the Company.

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 December 31, 2023.

		(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	$ 167,620,743	$ 939,066	$	$ 166,681,677
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)	$ 167,620,743	$ 939,066	$	$ 166,681,677
OTTI recognized 2nd Quarter					
d.	Intent to sell	$ 34,955,379	$ 69,715	$	$ 34,885,664
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	$ 8,779,491	$	$ 304,819	$ 8,474,672
f.	Total 2nd Quarter (d+e)	$ 43,734,870	$ 69,715	$ 304,819	$ 43,360,336
OTTI recognized 3rd Quarter					
g.	Intent to sell	$ 4,145,589	$ 389,429	$	$ 3,756,160
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	$ 479,448	$	$ 178,066	$ 301,382
i.	Total 3rd Quarter (g+h)	$ 4,625,037	$ 389,429	$ 178,066	$ 4,057,542
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)		$ 1,398,210	$ 482,885	

(3)
The following table summarizes the loan-backed securities with a recognized other than temporary impairment as of December 31, 2023.

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
46617A-AA-3	2,582,243	2,543,055	17,200	2,543,055	2,363,441	03/31/2023
64829G-AJ-8	619,272	571,745	38,596	571,745	571,745	03/31/2023
682337-AA-8	18,000,000	17,963,465	36,535	17,963,465	17,342,370	03/31/2023
69144A-AA-7	982,549	964,113	2,326	964,113	960,623	03/31/2023
693342-AH-0	16,295,295	16,291,699	3,948	16,291,699	16,274,240	03/31/2023
78520E-AA-4	18,930,543	18,893,406	41,403	18,893,406	18,144,658	03/31/2023
83546D-AG-3	11,878,043	11,813,720	56,708	11,813,720	11,987,476	03/31/2023
86212V-AA-2	33,272,523	33,155,407	46,545	33,155,407	31,425,261	03/31/2023
86212V-AE-4	20,105,955	20,035,946	52,097	20,035,946	18,966,465	03/31/2023
882750-PJ-5	650,000	642,844	7,156	642,844	642,844	03/31/2023
974153-AD-0	44,304,320	43,556,816	636,552	43,556,816	39,700,067	03/31/2023
86212V-AA-2	33,013,816	32,923,480	19,219	32,923,480	32,994,596	06/30/2023
3137A5-P2-4	697,563	687,240	2,721	687,240	694,842	06/30/2023
31394X-VL-7	1,244,000	1,185,233	47,774	1,185,233	1,196,225	06/30/2023
80306A-AA-8	8,779,491	8,295,902	304,819	8,295,902	8,474,672	06/30/2023
40166L-70-3	479,448	301,382	178,066	301,382	306,141	09/30/2023
00103C-AJ-8	3,000,000	2,748,123	251,877	2,748,123	2,748,123	09/30/2023
31394X-VL-7	1,145,589	1,000,563	137,552	1,000,563	1,000,563	09/30/2023
Total	XXX	XXX	$ 1,881,094	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):

a. The aggregate amount of unrealized losses:

1.	Less than 12 Months	$ 5,378,825
2.	12 Months or Longer	$ 787,392,161

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

1.	Less than 12 Months	$ 550,621,913
2.	12 Months or Longer	$ 7,657,085,483

(5) Loan-backed securities primarily consist of residential mortgage-backed securities ("RMBS"), commercial mortgage-backed securities ("CMBS") and other asset-backed securities ("ABS"). The unrealized losses on RMBS are concentrated in the non-agency sector and are primarily due to concerns regarding mortgage defaults on some specific exposures. These concerns result in some illiquidity in the market and spread widening on those securities that are being traded. The unrealized losses on CMBS are primarily attributable to illiquidity in that sector and concerns regarding the potential for future commercial mortgage defaults. The unrealized losses in ABS are primarily attributable to illiquidity in some sectors (primarily aircraft) and concerns regarding the potential for full recovery. 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 securities. The Company performs various stress tests on the cash flow projections for its loan-backed securities and in situations where it is determined the projected cash flows cannot support the contractual amounts due the Company, an other-than-temporary impairment is recognized. The Company did recognize other-than-temporary impairments during 2023 in situations where: (a) the projected cash flows indicated the Company would not receive all amounts contractually due from the loan-backed securities; or (b) the Company no longer has the intent and ability to hold the securities until recovery of its amortized cost.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

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

REPURCHASE TRANSACTION – CASH TAKER – OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repo Trades Used

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

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open – No Maturity	98,860,000	133,860,000	98,860,000	94,293,345
2. Overnight	141,000,000	14,034,731	45,000,000	354,031,000
3. 2 Days to 1 Week	145,000,000	160,000,000	45,000,000	354,031,000
4. > 1 Week to 1 Month	209,800,000	666,602,365	96,600,000	354,031,000
5. > 1 Month to 3 Months	141,000,000	242,602,365	354,031,000	354,031,000
6. > 3 Months to 1 Year	1,100,633,365	1,192,633,365	766,031,000	506,743,079
7. > 1 Year	1,403,867,000	1,585,847,000	1,660,447,000	1,934,447,000
b. Ending Balance				
1. Open – No Maturity	84,825,269	98,860,000	94,293,345	
2. Overnight	10,000,000			
3. 2 Days to 1 Week	14,034,731			
4. > 1 Week to 1 Month		45,000,000		
5. > 1 Month to 3 Months		51,600,000	354,031,000	338,743,079
6. > 3 Months to 1 Year	1,100,633,365	744,031,000	412,000,000	263,000,000
7. > 1 Year	1,303,867,000	1,563,847,000	1,638,447,000	1,886,447,000

(4) Counterparty, Jurisdiction and Fair Value (FV)

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	2,698,764,743
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	
3. Fair Value	2,585,474,045	2,794,517,294	2,794,517,294	2,794,517,294
b. Ending Balance				
1. BACV	XXX	XXX	XXX	3,045,958,358
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	
3. Fair Value	2,585,474,045	2,794,517,294	2,668,575,153	2,654,785,499

(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		392,498,071	684,327,813	
b. Bonds – FV		338,875,766	624,390,156	
c. LB & SS – BACV		1,969,132,474		
d. LB & SS – FV		1,825,856,306		
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		2,361,630,546	684,327,813	
q. Total Assets – FV		2,164,732,073	624,390,156	

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	3,240,160,365	3,995,579,826	3,065,969,000	3,951,607,424
2. Securities (FV)				
b. Ending Balance				
1. Cash	2,513,360,365	2,503,338,000	2,498,771,345	2,488,190,079
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	2,488,190,079			
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)	2,488,190,079			

ENDING BALANCE

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

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	FAIR VALUE
a. Overnight and Continuous	
b. 30 Days or Less	
c. 31 to 90 Days	338,743,079
d. > 90 Days	2,149,447,000

(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	8,926,613	8,988,387
g. 1 to 2 Years	66,155,653	66,923,791
h. 2 to 3 Years	33,169,712	30,588,360
i. > 3 Years	2,489,769,450	2,382,456,735

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash (Collateral – All)	3,240,160,365	3,995,579,826	3,065,969,000	3,951,607,424
2. Securities Collateral (FV)				
b. Ending Balance				
1. Cash (Collateral – All)	2,513,360,365	2,503,338,000	2,498,771,345	2,488,190,079
2. Securities Collateral (FV)				

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable to the Company.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable to the Company.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable to the Company.

J. Real Estate

Not applicable to the Company.

K. Low-Income Housing Tax Credits (LIHTC)

Not applicable to the Company.

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
Restricted Asset Category	1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account S/A Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$	$	$	$	$	$	$
b. Collateral held under security lending agreements							
c. Subject to repurchase agreements	3,045,958,358				3,045,958,358	2,698,764,743	347,193,615
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	78,686,100				78,686,100	71,054,300	7,631,800
j. On deposit with states	1,435,905				1,435,905	1,440,700	(4,795)
k. On deposit with other regulatory bodies							
l. Pledged as collateral to FHLB (including assets backing funding agreements)	2,612,865,302				2,612,865,302	2,425,333,504	187,531,798
m. Pledged as collateral not captured in other categories	11,959,135				11,959,135	42,510,460	(30,551,325)
n. Other restricted assets							
o. Total Restricted Assets (Sum of a through n)	$ 5,750,904,800	$	$	$	$ 5,750,904,800	$ 5,239,103,707	$ 511,801,093

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

Restricted Asset Category	Current Year 8 Total Nonadmitted Restricted	Current Year 9 Total Admitted Restricted (5 minus 8)	Percentage 10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Percentage 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		3,045,958,358	7.7	7.7
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		78,686,100	0.2	0.2
j. On deposit with states		1,435,905	0.0	0.0
k. On deposit with other regulatory bodies				
l. Pledged as collateral to FHLB (including assets backing funding agreements)		2,612,865,302	6.6	6.6
m. Pledged as collateral not captured in other categories		11,959,135	0.0	0.0
n. Other restricted assets				
o. Total Restricted Assets (Sum of a through n)	$	$ 5,750,904,800	14.5 %	14.5 %

(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, 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)	8 Total Current Year Admitted Restricted	Percentage 9 Gross (Admitted & Nonadmitted) Restricted to Total Assets	Percentage 10 Admitted Restricted to Total Admitted Assets
Dynamic Hedge Collateral	$ 11,959,135	$	$	$	$ 11,959,135	$ 42,510,460	$ (30,551,325)	$ 11,959,135	0.0 %	0.0 %
Total (c)	$ 11,959,135	$	$	$	$ 11,959,135	$ 42,510,460	$ (30,551,325)	$ 11,959,135	0.0 %	0.0 %

(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) Not applicable to the Company.

(4) Not applicable to the Company.

M. Working Capital Finance Investments

Not applicable to the Company.

N. Offsetting and Netting of Assets and Liabilities

Not applicable to the Company.

O. 5GI Securities

Investment	Number of 5GI Securities, Current Year	Number of 5GI Securities, Prior Year	Aggregate BACV, Current Year	Aggregate BACV, Prior Year	Aggregate Fair Value, Current Year	Aggregate Fair Value, Prior Year
(1) Bonds – AC	11	21	$ 28,603,786	$ 75,892,252	$ 30,969,986	$ 68,847,754
(2) LB&SS – AC						
(3) Preferred Stock – AC						
(4) Preferred Stock – FV						
(5) Total (1+2+3+4)	11	21	$ 28,603,786	$ 75,892,252	$ 30,969,986	$ 68,847,754

AC – Amortized Cost FV – Fair Value

P. Short Sales

Not applicable to the Company.

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	1	
(2) Aggregate Amount of Investment Income	42,600	

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

Not applicable to the Company.

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

The Company has no investments in Joint Ventures, Partnerships, or Limited Liability Companies that exceed 10% of its admitted assets.

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

The Company did not recognize any impairment write down for its investments in Joint Ventures, Partnerships, and Limited Liability Companies during the statement periods.

7. Investment Income

There was no due and accrued income excluded from investment income in 2023.

A. Due and Accrued Income that was Excluded from Surplus on the following basis

There was no due and accrued income excluded from investment income in 2023.

B. Total Amount Excluded
There was no due and accrued income excluded from investment income in 2023.

C. Gross, nonadmitted and admitted amounts for interest income due and accrued.

Interest Income Due and Accrued		Amount
1.	Gross	$ 307,284,828
2.	Nonadmitted	$
3.	Admitted	$ 307,284,828

D. Aggregate deferred interest.

Not Applicable

E. Cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance.

	Amount
Cumulative amounts of PIK interest included in the current principal balance	$ 70,310,016

8. Derivative Instruments

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

(1) The Company utilizes interest rate swaps and foreign currency forwards to manage various exposures applicable to its investments and to better match the characteristics of the Company's liabilities. At December 31, 2023, the Company had interest rate swaps and foreign currency forwards with a fair value of $ (607,395) and carrying value of $ (607,395).

The Company utilizes financial options to hedge certain indexed liabilities. At December 31, 2023, the Company had financial options with a fair value of $724,838,476 and carrying value of $357,339,524.

The Company utilizes exchange traded index futures to hedge certain index liabilities. The futures contracts are adjusted to market values each day, with daily changes in the market value settled in cash daily through the Company's variation margin accounts maintained with the counterparty. At December 31, the Company had financial futures with a carrying value of $4,654,930.

In all cases, the Company generally limits its selection of counterparties that are obligated under these derivative contracts to those within an "A" rating or above. Entering into such agreements from financial institutions with long-standing performance records minimizes the credit risk.

(2) The Company uses derivative instruments for hedging purposes, although not all qualify for hedge accounting, and replication purposes. The change in fair value of hedging derivatives that do not qualify for hedge accounting is reported as a component of unrealized gain or loss for the period. The change in fair value of derivatives used in replication is not recognized to align the accounting for the derivative component to the accounting for the cash component of the replication asset.

(3) The Company recognizes income (expense) on interest rate swaps, interest rate floors and foreign currency forwards through investment income.

The Company carries financial options at amortized cost, as permitted by IAC 191-97 and recognizes amortization of the options and any payout at expiration as net investment income.

The Company recognizes the daily change in variation margin on futures as income.

(4) The Company did not have any derivative contracts with financing premiums.

(5) There were no gains or losses recognized in unrealized gains or losses during the reporting period representing the component of any derivative instrument's gain or loss excluded from the assessment of hedge effectiveness.

(6) There were no net gains or losses recognized in unrealized gains or losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting.

(7) There are no swaps, floors, forwards, financial options or financial futures accounted for as cash flow hedges of a forecasted transaction.

(8) a. The Company did not have any derivative contracts with premium costs or financing premiums.

(9) The Company did not have any aggregate excluded components.

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

Not applicable to the Company.

9. Income Taxes

A. The components of the net deferred tax asset/(liability) at December 31 are as follows:

1.

		12/31/2023		
		(1) Ordinary	(2) Capital	(3) (Col 1+2) Total
(a)	Gross Deferred Tax Assets	$ 354,038,006	$ 44,494,326	$ 398,532,332
(b)	Statutory Valuation Allowance Adjustments	$	$	$
(c)	Adjusted Gross Deferred Tax Assets (1a - 1b)	$ 354,038,006	$ 44,494,326	$ 398,532,332
(d)	Deferred Tax Assets Nonadmitted	$ 126,720,326	$	$ 126,720,326
(e)	Subtotal Net Admitted Deferred Tax Asset (1c -1d)	$ 227,317,680	$ 44,494,326	$ 271,812,006
(f)	Deferred Tax Liabilities	$ 63,891,199	$	$ 63,891,199
(g)	Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 163,426,481	$ 44,494,326	$ 207,920,807

		12/31/2022		
		(4) Ordinary	(5) Capital	(6) (Col 4+5) Total
(a)	Gross Deferred Tax Assets	$ 331,882,261	$ 63,453,849	$ 395,336,110
(b)	Statutory Valuation Allowance Adjustments	$	$ 4,927,383	$ 4,927,383
(c)	Adjusted Gross Deferred Tax Assets (1a - 1b)	$ 331,882,261	$ 58,526,466	$ 390,408,727
(d)	Deferred Tax Assets Nonadmitted	$ 128,387,072	$	$ 128,387,072
(e)	Subtotal Net Admitted Deferred Tax Asset (1c -1d)	$ 203,495,189	$ 58,526,466	$ 262,021,655
(f)	Deferred Tax Liabilities	$ 65,880,070	$	$ 65,880,070
(g)	Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 137,615,119	$ 58,526,466	$ 196,141,585

		Change		
		(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
(a)	Gross Deferred Tax Assets	$ 22,155,745	$ (18,959,523)	$ 3,196,222
(b)	Statutory Valuation Allowance Adjustments	$	$ (4,927,383)	$ (4,927,383)
(c)	Adjusted Gross Deferred Tax Assets (1a - 1b)	$ 22,155,745	$ (14,032,140)	$ 8,123,605
(d)	Deferred Tax Assets Nonadmitted	$ (1,666,746)	$	$ (1,666,746)
(e)	Subtotal Net Admitted Deferred Tax Asset (1c -1d)	$ 23,822,491	$ (14,032,140)	$ 9,790,351
(f)	Deferred Tax Liabilities	$ (1,988,871)	$	$ (1,988,871)
(g)	Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 25,811,362	$ (14,032,140)	$ 11,779,222

2.

		12/31/2023		
		(1) Ordinary	(2) Capital	(3) (Col 1+2) Total
Admission Calculation Components SSAP No. 101				
(a)	Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks.	$	$	$
(b)	Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	$ 163,426,481	$ 44,494,326	$ 207,920,807
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$ 163,426,481	$ 44,494,326	$ 207,920,807
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$ 274,952,065
(c)	Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	$ 63,891,199	$	$ 63,891,199
(d)	Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 227,317,680	$ 44,494,326	$ 271,812,006

		12/31/2022		
		(4) Ordinary	(5) Capital	(6) (Col 4+5) Total
(a)	Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks.	$	$ 29,520,575	$ 29,520,575
(b)	Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	$ 137,615,119	$ 29,005,891	$ 166,621,010
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$ 137,615,119	$ 29,005,891	$ 166,621,010
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$ 287,557,126
(c)	Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	$ 65,880,070	$	$ 65,880,070
(d)	Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 203,495,189	$ 58,526,466	$ 262,021,655

		Change		
		(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
(a)	Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks.	$	$ (29,520,575)	$ (29,520,575)
(b)	Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	$ 25,811,362	$ 15,488,435	$ 41,299,797
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$ 25,811,362	$ 15,488,435	$ 41,299,797
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$ (12,605,061)
(c)	Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	$ (1,988,871)	$	$ (1,988,871)
(d)	Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 23,822,491	$ (14,032,140)	$ 9,790,351

3.

		2023	2022
(a)	Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	617.000	607.000
(b)	Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	$ 1,833,013.768	$ 1,917,047.504

4.

		12/31/2023	
		(1) Ordinary	(2) Capital
Impact of Tax-Planning Strategies			
(a)	Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.		
	1. Adjusted Gross DTAs Amount From Note 9A1(c)	354,038,006	44,494,326
	2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	0.2	11.2
	3. Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e)	227,317,680	44,494,326
	4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	0.3	21.4

		12/31/2022	
		(3) Ordinary	(4) Capital
(a)	Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.		
	1. Adjusted Gross DTAs Amount From Note 9A1(c)	331,882,261	58,526,466
	2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	0.1	15.0
	3. Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e)	203,495,189	58,526,466
	4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	0.2	29.8

		Change	
		(5) (Col 1-3) Ordinary	(6) (Col 2-4) Capital
(a)	Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.		
	1. Adjusted Gross DTAs Amount From Note 9A1(c)	22,155,745	(14,032,140)
	2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	0.1	(3.8)
	3. Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e)	23,822,491	(14,032,140)
	4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	0.1	(8.4)

(b) Does the Company's tax-planning strategies include the use of reinsurance? Yes ____ No X

B. Deferred Tax Liabilities Not Recognized

(1) Not applicable to the Company.

C. Current income taxes incurred consist of the following major components

		(1) 12/31/2023	(2) 12/31/2022	(3) (Col 1-2) Change
1.	Current Income Tax			
(a)	Federal	$ 40,691,701	$ 71,090,011	$ (30,398,310)
(b)	Foreign	$	$	$
(c)	Subtotal (1a+1b)	$ 40,691,701	$ 71,090,011	$ (30,398,310)
(d)	Federal income tax on net capital gains	$ (30,454,206)	$ 5,459,549	$ (35,913,755)
(e)	Utilization of capital loss carry-forwards	$	$	$
(f)	Other	$ (13,994,965)	$ (7,465,330)	$ (6,529,635)
(g)	Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ (3,757,470)	$ 69,084,230	$ (72,841,700)
2.	Deferred Tax Assets:			
(a)	Ordinary			
(1)	Discounting of unpaid losses	$	$	$
(2)	Unearned premium reserve	$	$	$
(3)	Policyholder reserves	$ 199,210,152	$ 194,468,434	$ 4,741,718
(4)	Investments	$ 1,579,398	$ 736,058	$ 843,340
(5)	Deferred acquisition costs	$ 134,504,378	$ 123,465,175	$ 11,039,203
(6)	Policyholder dividends accrual	$	$	$
(7)	Fixed assets	$ 45,228	$ 47,782	$ (2,554)
(8)	Compensation and benefits accrual	$ 4,139,063	$ 4,919,532	$ (780,469)
(9)	Pension accrual	$ 328,595	$ 396,567	$ (67,972)
(10)	Receivables - nonadmitted	$ 84,813	$ 1,728,552	$ (1,643,739)
(11)	Net operating loss carry-forward	$	$	$
(12)	Tax credit carry-forward	$	$	$
(13)	Other	$ 14,146,378	$ 6,120,161	$ 8,026,217
(99)	Subtotal (sum of 2a1 through 2a13)	$ 354,038,005	$ 331,882,261	$ 22,155,744
(b)	Statutory valuation allowance adjustment	$	$	$
(c)	Nonadmitted	$ 126,720,326	$ 128,387,072	$ (1,666,746)
(d)	Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 227,317,679	$ 203,495,189	$ 23,822,490
(e)	Capital:			
(1)	Investments	$ 40,893,052	$ 63,453,849	$ (22,560,797)
(2)	Net capital loss carry-forward	$ 3,601,274	$	$ 3,601,274
(3)	Real estate	$	$	$
(4)	Other	$	$	$
(99)	Subtotal (2e1+2e2+2e3+2e4)	$ 44,494,326	$ 63,453,849	$ (18,959,523)
(f)	Statutory valuation allowance adjustment	$	$ 4,927,383	$ (4,927,383)
(g)	Nonadmitted	$	$	$
(h)	Admitted capital deferred tax assets (2e99 - 2f - 2g)	$ 44,494,326	$ 58,526,466	$ (14,032,140)
(i)	Admitted deferred tax assets (2d + 2h)	$ 271,812,005	$ 262,021,655	$ 9,790,350
3.	Deferred Tax Liabilities:			
(a)	Ordinary			
(1)	Investments	$ 19,235,226	$ 13,333,188	$ 5,902,038
(2)	Fixed assets	$	$	$
(3)	Deferred and uncollected premium	$ 26,686,236	$ 25,592,276	$ 1,093,960
(4)	Policyholder reserves	$ 17,969,737	$ 26,954,606	$ (8,984,869)
(5)	Other	$	$	$
(99)	Subtotal (3a1+3a2+3a3+3a4+3a5)	$ 63,891,199	$ 65,880,070	$ (1,988,871)
(b)	Capital:			
(1)	Investments	$	$	$
(2)	Real estate	$	$	$
(3)	Other	$	$	$
(99)	Subtotal (3b1+3b2+3b3)	$	$	$
(c)	Deferred tax liabilities (3a99 + 3b99)	$ 63,891,199	$ 65,880,070	$ (1,988,871)
4.	Net deferred tax assets/liabilities (2i - 3c)	$ 207,920,806	$ 196,141,585	$ 11,779,221

D. Among the more significant book to tax adjustments were the following:

The provision for federal and foreign income taxes incurred is different from that which would be obtained by applying the statutory Federal Income tax rate to income before income taxes. The significant items causing this difference are as follows:

	12/31/2023	Effective Tax Rate
Provision computed at statutory rate	3,041,000	21.0%
IMR amortization	1,971,972	13.6%
Tax exempt income	(6,694,581)	-46.2%
Tax credits	(23,862,700)	-164.8%
Change in nonadmitted assets	2,239,424	15.5%
Change in statutory valuation allowance	(4,927,383)	-34.0%
Other	(5,283,729)	-36.5%
Total	(33,515,997)	-231.4%
Federal and Foreign income taxes incurred	(3,757,470)	-25.9%
Change in net deferred income taxes	(29,758,527)	-205.5%
Total statutory income taxes	(33,515,997)	-231.4%

E. Operating Loss and Tax Credit Carryforwards

(1) At December 31, 2023, the Company did not have any unused operating loss or tax credit carry-forwards available to offset against future taxable income.

(2) The following are income taxes on capital gains incurred in the current and prior years that will be available for recoupment in the event of a future capital loss:

Year	Amount
2023	0
2022	0
2021	0

(3) The Company did not have any protective tax deposits under Section 6603 of the Internal Revenue Code.

F. Consolidated Federal Income Tax Return

(1) The Company's Federal Income Tax return is not consolidated with any other entity for the current year.

(2) Not applicable to the Company.

G. Federal or Foreign Income Tax Loss Contingencies

The Company does not have any tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

H. Repatriation Transition Tax (RTT)

The Company has no outstanding liabilities related to the repatriation transition tax.

I. Alternative Minimum Tax Credit

		Amount
(1)	Gross AMT Credit Recognized as:	
	a. Current year recoverable	$
	b. Deferred tax asset (DTA)	$
(2)	Beginning Balance of AMT Credit Carryforward	$
(3)	Amounts Recovered	$
(4)	Adjustments	$
(5)	Ending Balance of AMT Credit Carryforward (5=2-3-4)	$
(6)	Reduction for Sequestration	$
(7)	Nonadmitted by Reporting Entity	$
(8)	Reporting Entity Ending Balance (8=5-6-7)	$

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. The Company does not expect to be an applicable corporation subject to the new CAMT for 2023. However, the CAMT provisions may apply to it in future years.

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

A. Nature of the Relationship Involved

The Company is a wholly owned subsidiary of Sammons Financial Group, Inc. ("SFG"), which is a wholly owned subsidiary of Sammons Enterprises, Inc. ("SEI"). SEI holds an indirect interest in Guggenheim Partners Investment Management Inc. ("GPIM").

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

B. Detail of Transactions

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

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

The Company does not have any transactions with related parties who are not reported on Schedule Y.

D. Amounts Due From or To Related Parties

Amounts due/to from related parties at December 31, 2023 are presented on Page 2, Line 23 and Page 3, Line 24.04 of this statement. The terms of the settlement require that these amounts be settled within 90 days.

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

The following describes the management or service contracts and all cost sharing arrangements involving the Company or any affiliated insurer with any affiliate during 2023.

(1) The Company has a service agreement with its ultimate parent SEI, to which another affiliate is a party, and also with its affiliate, Midland National Life Insurance Company. Under the terms of the agreements, SEI and Midland National Life Insurance Company provide the Company with general management, investment management and administrative services which include actuarial, accounting, data processing, facilities management, legal and other services as may be required.

(2) The Company received investment management services from GPIM, in return for which the Company paid a fee.

(3) The Company received services from Guggenheim Commercial Real Estate Finance, LLC in return for which the Company pays a fee.

(4) The Company received investment management services from SFGAM, in return for which the Company paid a fee.

F. Guarantees or Undertakings

The Company is not a party to any guarantee or undertaking for the benefit of an affiliate, which results in a material contingent exposure of the Company or any affiliated insurer's assets or liabilities.

G. Nature of the Control Relationship

The Company's outstanding shares are 100% owned by SFG, which is in turn 100% owned by Consolidated Investment Services, Inc., which is in turn 100% owned by SEI, which is in turn 100% owned by Sammons Enterprises, Inc. ESOP. More detailed information concerning the domiciliary of the above corporations and other affiliated corporations of the Company are reflected on the organizational chart of Schedule Y - Part 1 of this statement.

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

The Company does not own shares, either directly or indirectly via a downstream subsidiary, controlled or affiliated company, of an upstream intermediate or ultimate parent.

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

The Company does not hold a Subsidiary, Controlled or Affiliated Company that exceeds 10% of admitted assets of the insurer.

J. Investments in Impaired SCAs

The Company did not recognize an impairment write-down for investment in Subsidiary, Controlled, or Affiliated Companies in 2023.

K. Investment in Foreign Insurance Subsidiary

The Company has no investment in a foreign subsidiary.

L. Investment in Downstream Noninsurance Holding Company

The Company does not hold any investments in a downstream non-insurance holding company.

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 North American Trust	100.0	$ 266,955,669	$ 266,955,669	$
Stone Roots North American Trust	100.0	$ 160,044,768	$ 160,044,768	$
Total SSAP No. 97 8b(iii) Entities	XXX	$ 427,000,437	$ 427,000,437	$

(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 North American Trust	S1	06/21/2023	$	YES	NO	I
Stone Roots North American Trust	S1	08/10/2023	$	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

The Company has no investment in Insurance SCAs as of December 31, 2023.

O. SCA or SSAP No. 48 Entity Loss Tracking

The Company does not have any losses in an SCA or SSAP No. 48 entity as of December 31, 2023.

11. Debt

A. All Other Debt

The Company has no capital note obligations, no outstanding liabilities for borrowed money, and no reverse repurchase agreements.

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Des Moines. The Company has outstanding borrowings; however, it is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB of Des Moines for use in general operations would be accounted for consistent with SSAP No. 15 as borrowed money. The Company has determined the actual/estimated maximum borrowing capacity as $1,969,586,599. 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	68,686,100	68,686,100	
(d)	Excess Stock			
(e)	Aggregate Total (a+b+c+d)	78,686,100	78,686,100	
(f)	Actual or estimated Borrowing Capacity as Determined by the Insurer	1,969,586,599	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	61,054,300	61,054,300	
(d)	Excess Stock			
(e)	Aggregate Total (a+b+c+d)	71,054,300	71,054,300	
(f)	Actual or estimated Borrowing Capacity as Determined by the Insurer	1,877,689,396	XXX	XXX

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

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

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)	2,324,781,238	2,612,865,302	1,526,357,000
2.	Current Year General Account Total Collateral Pledged	2,324,781,238	2,612,865,302	1,526,357,000
3.	Current Year Separate Accounts Total Collateral Pledged			
4.	Prior Year-end Total General and Separate Accounts Total Collateral Pledged	2,184,729,521	2,425,333,504	1,526,357,000

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (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)	2,323,368,138	2,723,948,585	1,526,357,000
2.	Current Year General Account Maximum Collateral Pledged	2,323,368,138	2,723,948,585	1,526,357,000
3.	Current Year Separate Accounts Maximum Collateral Pledged			
4.	Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	2,352,051,043	2,533,137,472	1,526,357,000

(4) Borrowing from FHLB

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	1,526,357,000	1,526,357,000		XXX
(d)	Aggregate Total (a+b+c)	1,526,357,000	1,526,357,000		

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	1,526,357,000	1,526,357,000		XXX
(d)	Aggregate Total (a+b+c)	1,526,357,000	1,526,357,000		

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	1,526,357,000	1,526,357,000	
4. Aggregate Total (Lines 1+2+3)	1,526,357,000	1,526,357,000	

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

A. Defined Benefit Plan

Not applicable to the Company.

B. Investment Policies and Strategies

Not applicable to the Company.

C. Fair Value of Plan Assets

Not applicable to the Company.

D. Basis Used to Determine Expected Long-Term Rate-of-Return

Not applicable to the Company.

E. Defined Contribution Plans

The Company has an agent's non-qualified deferred compensation plan. Since the plan is provided for the benefit of independent contractors, the plan is not a tax-qualified plan under the Internal Revenue Code and is not subject to ERISA. Under the terms of the plan, agents eligible to participate in the plan may elect to defer receipt of certain first year commissions that would otherwise be payable to the agent. A separate account is established for each agent participating in the plan to which all deferrals of the agent are credited. Agents eligible to participate in the plan may elect to have deferred commissions invested in certain mutual fund investments made available by the plan. The plan is an unfunded plan, but the Company has established a trust for the purpose of facilitating payments under the plan. The assets of the trust are assets of the Company and are subject to the claims and creditors of the Company as provided in the trust agreements. No agent or beneficiary of an agent has any beneficial ownership or preferred claim on the assets of the trust. The trust is intended to assist the Company in meeting the obligations under the plan and substantially conforms to the terms of the model trust described in the Internal Revenue Service Revenue Procedure 92-64 or any successor model trust. The fair value of the plan's assets as of December 31, 2023 and 2022 was $3,458,617 and $3,283,746, respectively.

F. Multiemployer Plans

Not applicable to the Company.

G. Consolidated/Holding Company Plans

Not applicable to the Company.

H. Postemployment Benefits and Compensated Absences

Not applicable to the Company.

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

Not applicable to the Company.

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

The Company has 2,500,000 shares authorized, issued, and outstanding.

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

The Company has no preferred stock outstanding.

C. Dividend Restrictions

Without prior approval of its domiciliary commissioner, dividends to shareholders are limited by the laws of the Company's state of incorporation, Iowa, to an amount that is based on restrictions relating to statutory surplus.

D. Dates and Amounts of Dividends Paid

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

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

Within the limitations of (C) above, there are no restrictions placed on the portion of the Company's profits that may be paid as ordinary dividends to its stockholders.

F. Restrictions on Unassigned Funds (Surplus)

The unassigned surplus of $949,288,272 is unrestricted and held for the benefit or obligation of the Company's stockholders.

G. Mutual Reciprocal Amounts of Advances to Surplus not Repaid

The Company has no unpaid advances to surplus.

H. Amount of Stock Held for Special Purposes

The Company holds no stock, including stock of affiliated companies, for special purposes such as conversion of preferred stock and employee stock options.

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

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

J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses is $ (85,119,982)

K. The Company issued the following surplus debentures or similar obligations:

1 Item Number	2 Date Issued	3 Interest Rate	4 Original Issue Amount of Note	5 Is Surplus Note Holder a Related Party (Y/N)	6 Carrying Value of Note Prior Year	7 Carrying Value of Note Current Year *	8 Unapproved Interest And/Or Principal
0001	10/28/2013	7.500	55,000,000	YES	55,000,000	55,000,000	
0002	12/30/2014	7.000	100,000,000	YES	100,000,000	100,000,000	
0003	06/30/2017	6.000	200,000,000	YES	200,000,000	200,000,000	
0004	05/04/2022	6.100	76,000,000	YES	76,000,000	76,000,000	
Total	XXX	XXX	$ 431,000,000	XXX	$ 431,000,000	$ 431,000,000	$

* Total should agree with Page 3, Line 32.

1 Item Number	9 Current Year Interest Expense Recognized	10 Life-To-Date Interest Expense Recognized	11 Current Year Interest Offset Percentage (not including amounts paid to 3rd party liquidity provider).	12 Current Year Principal Paid	13 Life-To-Date Principal Paid	14 Date of Maturity
0001	4,125,000	41,114,000				10/31/2043
0002	7,000,000	63,000,000				12/30/2044
0003	12,000,000	78,049,315				12/31/2047
0004	4,636,000	6,528,504				03/31/2052
Total	$ 27,761,000	$ 188,691,819	XXX	$	$	XXX

1 Item Number	15 Are Surplus Note payments contractually linked? (Y/N)	16 Surplus Note payments subject to administrative offsetting provisions? (Y/N)	17 Were Surplus Note proceeds used to purchase an asset directly from the holder of the surplus note? (Y/N)	18 Is Asset Issuer a Related Party (Y/N)	19 Type of Assets Received Upon Issuance
0001	NO	NO	NO	NO	
0002	NO	NO	NO	NO	
0003	NO	NO	NO	NO	
0004	NO	NO	NO	NO	
Total	XXX	XXX	XXX	XXX	XXX

1 Item Number	20 Principal Amount of Assets Received Upon Issuance	21 Book/Adjusted Carry Value of Assets	22 Is Liquidity Source a Related Party to the Surplus Note Issuer? (Y/N)
0001			NO
0002			NO
0003			NO
0004			NO
Total			XXX

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

The Company has never been involved in quasi-reorganization.

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

The Company has never been involved in quasi-reorganization.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

At December 31, 2023 the Company had outstanding capital commitments to limited partnerships of $645,093,353. At December 31, 2023 the Company had a $111,278,808 decrease in capital commitments to limited partnerships from prior year end.

B. Assessments

Not applicable to the Company.

C. Gain Contingencies

Not applicable to the Company.

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

The Company is a defendant in various lawsuits related to the normal conduct of its insurance business, including certain claims asserted as class actions purporting to represent a group of similarly situated individuals. Litigation is subject to many uncertainties and the outcome of individual litigated matters is not predicable with assurance. However, in light of established reserves and existing insurance, it is the opinion of management that the ultimate resolution of such litigation will not have a material adverse effect on the Company's financial position.

E. Joint and Several Liabilities

Not applicable to the Company.

F. All Other Contingencies

Not applicable to the Company.

15. Leases

A. Lessee Operating Lease

(1) The Company leases office equipment under various non-cancelable lease agreements that expire through February 2032. Rental expense for 2023 and 2022 was approximately $427,356 and $503,805, respectively.

(2) a. At December 31, the minimum aggregate rental commitments are as follows:

	Year Ending December 31		Operating Leases
1.	2024	$	336,399
2.	2025	$	344,808
3.	2026	$	353,429
4.	2027	$	362,265
5.	2028	$	371,321
6.	Thereafter	$	1,203,918
7.	Total (sum of 1 through 6)	$	2,972,139

(3) The Company is not involved in any material sale-leaseback transactions.

B. Lessor Leases

Leasing is not part of the Company's business activities.

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

The Company does not have any financial instruments with off-balance sheet risk.

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

A. Transfers of Receivables Reported as Sales

Not applicable to the Company.

B. Transfer and Servicing of Financial Assets

The Company had a security lending liability of $2,488,190,079 as of December 31, 2023.

C. Wash Sales

Not applicable to the Company.

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

The Company does not administer an uninsured accident and health plan or a partially uninsured plan.

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

The Company had no direct premiums written through a managing general agent or third party administrator.

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 December 31, 2023 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 & misc	$	$ 3,321,221	$ 661,376	$	$ 3,982,597
Preferred stocks	$	$ 388,746,883	$ 5,600,000	$	$ 394,346,883
Common stocks - unaffiliated	$ 5,449,416	$ 78,686,113	$ 2,123,430	$	$ 86,258,959
Derivatives - interest rate contracts	$	$ 2,720,268	$	$	$ 2,720,268
Derivatives - futures	$ 4,654,930	$	$	$	$ 4,654,930
Total assets at fair value/NAV	$ 10,104,346	$ 473,474,485	$ 8,384,806	$	$ 491,963,637
b. Liabilities at fair value					
Derivatives - interest rate contracts	$	$ 2,280,121	$	$	$ 2,280,121
Derivatives - foreign exchange contracts	$	$ 1,047,541	$	$	$ 1,047,541
Total liabilities at fair value	$	$ 3,327,662	$	$	$ 3,327,662

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

Description	Beginning Balance at 01/01/2023	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains And (losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2023
a. Assets:										
Bonds - industrial & misc	615,795				45,581					661,376
Preferred stocks		5,600,000								5,600,000
Common stocks - unaffiliated	2,123,255					176				2,123,431
Total Assets	2,739,050	5,600,000			45,581	176				8,384,807

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

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

B. Other Fair Value Disclosures

Not applicable to the Company.

C. Fair Value of Financial Instruments
The Company is able to obtain a fair value for the following assets:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 28,809,839,515	$ 31,564,330,851	$	$ 25,773,932,136	$ 3,035,907,378	$	$
Preferred stocks	$ 574,997,472	$ 596,606,430	$	$ 569,233,043	$ 5,764,428	$	$
Common stocks	$ 86,258,959	$ 86,258,959	$ 5,449,416	$ 78,686,113	$ 2,123,430	$	$
Mortgage loans	$ 1,813,663,945	$ 1,897,701,165	$	$ 1,813,663,945	$	$	$
Cash and short terms	$ 1,341,294,458	$ 1,032,225,297	$ 485,023,327	$ 856,271,131	$	$	$
Contract loans	$ 193,853,702	$ 193,853,702	$	$ 193,853,702	$	$	$
Derivative instruments	$ 1,270,560,723	$ 519,121,838	$ 4,654,930	$ 1,265,905,793	$	$	$
Other Invested Assets	$ 832,137,119	$ 838,171,089	$	$ 433,332,172	$ 398,804,947	$	$ 6,033,970
Liabilities for future policy benefits	$ 254,078,765	$ 246,563,455	$	$	$ 254,078,765	$	$
Repurchase agreements, other borrowings and collateral on derivative instruments	$ 4,319,295,203	$ 4,378,947,451	$ 364,400,371	$ 3,954,894,832	$	$	$
Derivative instruments	$ 541,674,712	$ 157,734,779	$	$ 541,674,712	$	$	$

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other invested assets	$ 6,033,970			This represents the remaining amortized amount of Tax Credits as of 12/31/2023. There is no fair value available as an active market does not exist for these investments and the cost of estimating fair value appears excessive considering the materiality of the instruments to the entity.

E. Investments Measured using the NAV as Practical Expedient

Not applicable to the Company.

21. Other Items

A. Unusual or Infrequent Items

Not applicable to the Company.

B. Troubled Debt Restructuring: Debtors

Not applicable to the Company.

C. Other Disclosures

As of December 31, 2023, the Company had $2,254,389 in unamortized losses in IMR from derivatives that were reported at fair value prior to the termination of the derivatives. The general account had a net negative (disallowed) IMR of $32,909,559 of which $30,655,172 of negative IMR was admitted in the general account. The Company's adjusted capital and surplus was $1,802,358,596. The admitted negative IMR is 1.7% of adjusted capital and surplus.

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

D. Business Interruption Insurance Recoveries

Not applicable to the Company.

E. State Transferable and Non-transferable Tax Credits

Not applicable to the Company.

F. Subprime-Mortgage-Related Risk Exposure

(1) A subprime mortgage is defined as a mortgage with one or more of the following attributes: weak credit score, high debt-to-income ration, high loan-to-value ration or undocumented income. During 2008 and early 2009, the deterioration in the subprime mortgage market had an adverse impact on the overall credit markets, particularly related to the fair values of collateralized mortgage obligations (CMO's) and other asset-backed securities. Conditions improved in 2009 and 2010. At December 31, 2023 the Company's securities with subprime exposure are rated as investment grade. The Company's direct exposure to subprime lending is through CMO's and other asset-backed securities. The unrealized loss to subprime exposure is $254,748 resulting from changes in asset values. The Company does not have any subprime losses resulting from receiving less cash than anticipated or due to sale of assets to meet future cash flow requirements. The Company is exposed to credit risk associated with the subprime lending market and continues to monitor these investments in connection with the Company's other-than-temporary impairment policy.

(2) The Company did not have any direct exposure through investments in subprime mortgage loans.

(3) Direct exposure through other investments.

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	4,005,442	4,504,730	4,249,982	
b. Commercial mortgage-backed securities				
c. Collateralized debt obligations				
d. Structured securities				
e. Equity investment in SCAs *				
f. Other assets				
g. Total (a+b+c+d+e+f)	4,005,442	4,504,730	4,249,982	

* Company's subsidiary Company has investments in subprime mortgages. These investments comprise _ % of the companies invested assets.

(4) The Company does not have any underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.

G. Retained Assets

(1) The Company offers retained asset accounts for the settlement of life or annuity proceeds greater than $15,000. At the time of claim, beneficiaries may select a retained asset account from a list of settlement options. Written information describing the accounts is provided to the beneficiaries to consider as part of their selection process. Such information includes, but is not limited to, the type of account, how to access the funds, how often account statements are generated, and the minimum interest rate description and how credited. The Company carries its liability for retained assets on Page 3, line 3 of its statutory financial statements. During 2023, interest was credited to the accounts at 0.25%. The Company charges the accounts for check copies and stop-check services as requested by the account owners.

(2)

	In Force			
	As of End of Current Year		As of End of Prior Year	
	Number	Balance	Number	Balance
a. Up to and including 12 months	12	$ 1,771,580	17	$ 3,123,281
b. 13 to 24 months	11	$ 1,998,376	18	$ 1,209,742
c. 25 to 36 months	13	$ 532,151	10	$ 1,153,898
d. 37 to 48 months	7	$ 916,451	5	$ 453,853
e. 49 to 60 months	4	$ 177,521	5	$ 1,123,878
f. Over 60 months	243	$ 10,843,075	293	$ 12,256,903
g. Total (a+b+c+d+e+f)	290	$ 16,239,154	348	$ 19,321,554

(3)

	Individual		Group	
	Number	Balance/Amount	Number	Balance/Amount
a. Number/balance of retained asset accounts at the beginning of the year	348	$ 19,321,554		$
b. Number/amount of retained asset accounts issued/added during the year	22	$ 5,675,149		$
c. Investment earnings credited to retained asset accounts during the year	N/A	$ 45,395	N/A	$
d. Fees and other charges assessed to retained asset accounts during the year	NA	$ 20	NA	$
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year		$		$
f. Number/amount of retained asset accounts closed/withdrawn during the year	80	$ 8,802,924		$
g. Number/balance of retained asset accounts at the end of the year g=a+b+c-d-e-f	290	$ 16,239,153		$

H. Insurance–Linked Securities (ILS) Contracts

Not applicable to the Company.

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

Not applicable to the Company.

22. Events Subsequent

The Company is not aware of any recognized event 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 February 28, 2024.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company? Yes ( ) No (X)

(2) Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) which is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business? Yes ( ) No (X)

Section 2 – Ceded Reinsurance Report – Part A

(1) Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits? Yes ( ) No (X).

a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the company to the reinsurer, and for which such obligation is not presently accrued? N/A

b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in the statement? N/A

(2) Does the Company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amount which, in aggregate and allowing for offset of mutual credit from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies? Yes ( ) No (X)

Section 3 – Ceded Reinsurance Report – Part B

(1) The estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than the nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of all reinsurance agreements, by either party, as of the date of this statement is approximately $905,271,984.

(2) Have any new agreements been executed or existing agreements amended by the Company since January 1 of the year of this statement, to include policies or contracts which were in force or which had existing reserves established by the Company as of the effective date of the agreement? Yes () No (X)

If yes, what is the amount of reinsurance credits, whether an asset or reduction of liability, taken on such new agreements or amendments? N/A

B. Uncollectible Reinsurance

On March 6, 2019, the Insurance Commissioner of the Delaware Department of Insurance entered into a Rehabilitation and Injunction Order with Scottish Re (U.S.) Inc. (Scottish Re or SRUS). On May 3, 2023, the Receiver notified the court that it has concluded that SRUS should be liquidated. The Motion for the Entry of a Liquidation and Injunction Order was filed with the court on July 14, 2023. The Order resulted in the cancellation of all reinsurance treaties as of September 30, 2023.

During 2023, due to the cancellation of the reinsurance treaty, the Company wrote off $470,861 in reserve credits, net of previous impairments for reinsurance agreements it had with SRUS. The Company has no remaining reserve credits for future claims related to reinsurance agreements with SRUS. The Company has receivables of $3,291,072 from SRUS for claims prior to treaty cancellation, net of impairments. Total impairments of $776,000 have been recognized on the receivables, of which $536,000 was recognized in 2023. No amounts are disputed by SRUS or its Receiver. The entire net receivable is admitted. Timing of collection is uncertain given liquidation is in progress.

C. Commutation of Reinsurance Reflected in Income and Expenses

Not applicable to the Company.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not applicable to the Company.

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

Not applicable to the Company.

F. Reinsurance Agreements with an Affiliated Captive Reinsurer

Not applicable to the Company.

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

The Company does not utilize captive reinsurers in which a risk-based capital shortfall exists.

H. Reinsurance Credit

Not applicable to the Company.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

25. Changes in Incurred Losses and Loss Adjustment Expenses

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

26. Intercompany Pooling Arrangements

The Company was not involved in any intercompany pooling arrangements.

27. Structured Settlements

The Company does not operate in the structured settlement market and carries no reserves associated with such products.

28. Health Care Receivables

The Company does not operate in the heath care market and carries no receivables associated with such products.

29. Participating Policies

The Company has never issued participating policies.

30. Premium Deficiency Reserves

1.	Liability carried for premium deficiency reserves	$
2.	Date of the most recent evaluation of this liability	12/31/2023
3.	Was anticipated investment income utilized in the calculation?	Yes [ ] No [X]

31. Reserves for Life Contracts and Annuity Contracts

(1) The Company waives deduction of deferred fractional premiums upon death of insured. Reserves in Exhibit 5, Life Insurance, include any excess of the surrender value over the reserve as otherwise computed for products other than current interest products. Reserves in Exhibit 5, Miscellaneous Reserves, include the excess of the surrender value over the reserve as otherwise computed for current interest products.

(2) Extra premiums plus the regular gross premium for the true age are charged for substandard lives. Mean reserves are determined by computing the regular mean reserve for the plan at the true age and holding in addition, one-half (50%) of the extra premium charge for the year for fixed premium plans and one-half of the extra risk charge for the month for the flexible premium plans.

(3) As of December 31, 2023, the Company had $13,877,298,118 of insurance in force for which the gross premiums are less than the net premiums according to the standard of valuation set by the State of Iowa. Reserves to cover the above insurance totaled $312,435,229 at year end and are reported in Exhibit 5, Life Insurance and Annuities sections.

(4) The Tabular Interest (Page 7, line 4) has been determined by formula as described in the instructions for Page 7. The Tabular Less Actual Reserve Released (Page 7, line 5) has been determined by formula as described in the instructions for Page 7. The Tabular Cost (Page 7, line 9) has been determined by formula as described in the instructions for Page 7.

(5) The Tabular Interest (Page 7, line 4), Tabular Less Actual Reserve Released (Page 7, line 9) has been determined by the formula as described in the instructions for Page 7.

(6) The Company has "Other Increases" (net) shown under Page 7, line 7. Significant amounts included are a reduction of reserves established to offset certain timing variations within hedge positions held for indexed products.

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

A. INDIVIDUAL ANNUITIES:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 18,606,719,245	$	$	$ 18,606,719,245	78.688 %
b. At book value less current surrender charge of 5% or more	30,189,970			30,189,970	0.128
c. At fair value					
d. Total with market value adjustment or at fair value (total of a through c)	18,636,909,214			18,636,909,214	78.815
e. At book value without adjustment (minimal or no charge or adjustment)	4,762,476,825			4,762,476,825	20.140
(2) Not subject to discretionary withdrawal	246,912,165			246,912,165	1.044
(3) Total (gross: direct + assumed)	23,646,298,205			23,646,298,205	100.000
(4) Reinsurance ceded	5,357,671,391			5,357,671,391	
(5) Total (net) (3) - (4)	$ 18,288,626,814	$	$	$ 18,288,626,814	
(6) Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$ 13,959,413	$	$	$ 13,959,413	

B. GROUP ANNUITIES:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 968,242,807	$	$	$ 968,242,807	58.089 %
b. At book value less current surrender charge of 5% or more					

c.	At fair value					
d.	Total with market value adjustment or at fair value (total of a through c)	968,242,807			968,242,807	58.089
e.	At book value without adjustment (minimal or no charge or adjustment)	680,226,152			680,226,152	40.810
(2)	Not subject to discretionary withdrawal	18,360,683			18,360,683	1.102
(3)	Total (gross: direct + assumed)	1,666,829,642			1,666,829,642	100.000
(4)	Reinsurance ceded	129,346,921			129,346,921	
(5)	Total (net) (3) - (4)	$ 1,537,482,721	$	$	$ 1,537,482,721	
(6)	Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:	$	$	$	$	

C. DEPOSIT-TYPE CONTRACTS (no life contingencies):

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
a.	With market value adjustment	$	$	$	$	%
b.	At book value less current surrender charge of 5% or more					
c.	At fair value					
d.	Total with market value adjustment or at fair value (total of a through c)					
e.	At book value without adjustment (minimal or no charge or adjustment)	55,711,734			55,711,734	22.595
(2)	Not subject to discretionary withdrawal	190,851,721			190,851,721	77.405
(3)	Total (gross: direct + assumed)	246,563,455			246,563,455	100.000
(4)	Reinsurance ceded					
(5)	Total (net) (3) - (4)	$ 246,563,455	$	$	$ 246,563,455	
(6)	Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	$	$	$	$	

D.

		Amount
	Life & Accident & Health Annual Statement:	
(1)	Exhibit 5, Annuities Section, Total (net)	$ 19,764,584,341
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	61,525,195
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	246,563,455
(4)	Subtotal (1+2+3)	20,072,672,991
	Separate Accounts Annual Statement:	
(5)	Exhibit 3, Line 0299999, Column 2	
(6)	Exhibit 3, Line 0399999, Column 2	
(7)	Policyholder dividend and coupon accumulations	
(8)	Policyholder premiums	
(9)	Guaranteed interest contracts	
(10)	Other contract deposit funds	
(11)	Subtotal (5+6+7+8+9+10)	
(12)	Combined Total (4+11)	$ 20,072,672,991

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

A. General Account

		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
a.	Term Policies with Cash Value			
b.	Universal Life	1,321,129,919	1,269,511,502	1,100,756,441
c.	Universal Life with Secondary Guarantees	588,439,906	433,956,078	2,871,515,530
d.	Indexed Universal Life	2,796,787,298	2,380,360,774	2,398,756,371
e.	Indexed Universal Life with Secondary Guarantees	469,583,822	357,718,086	757,880,093
f.	Indexed Life			
g.	Other Permanent Cash Value Life Insurance	39,556,415	39,556,415	87,530,496
h.	Variable Life			
i.	Variable Universal Life			
j.	Miscellaneous Reserves			
(2)	Not subject to discretionary withdrawal or no cash values			
a.	Term Policies without Cash Value	XXX	XXX	1,304,826,640
b.	Accidental Death Benefits	XXX	XXX	645,628
c.	Disability – Active Lives	XXX	XXX	1,141,053
d.	Disability – Disabled Lives	XXX	XXX	19,297,509
e.	Miscellaneous Reserves	XXX	XXX	314,722,379
(3)	Total (gross: direct + assumed)	5,215,497,360	4,481,102,855	8,857,072,138
(4)	Reinsurance Ceded	540,766,507	398,946,000	3,767,168,325
(5)	Total (net) (3) – (4)	4,674,730,853	4,082,156,855	5,089,903,814

B. Separate Account with Guarantees

		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
a.	Term Policies with Cash Value			
b.	Universal Life			
c.	Universal Life with Secondary Guarantees			
d.	Indexed Universal Life			
e.	Indexed Universal Life with Secondary Guarantees			
f.	Indexed Life			
g.	Other Permanent Cash Value Life Insurance			
h.	Variable Life			
i.	Variable Universal Life			
j.	Miscellaneous Reserves			
(2)	Not subject to discretionary withdrawal or no cash values			
a.	Term Policies without Cash Value	XXX	XXX	
b.	Accidental Death Benefits	XXX	XXX	
c.	Disability – Active Lives	XXX	XXX	
d.	Disability – Disabled Lives	XXX	XXX	
e.	Miscellaneous Reserves	XXX	XXX	
(3)	Total (gross: direct + assumed)			
(4)	Reinsurance Ceded			
(5)	Total (net) (3) – (4)			

C. Separate Account Nonguaranteed

		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
a.	Term Policies with Cash Value			
b.	Universal Life			
c.	Universal Life with Secondary Guarantees			
d.	Indexed Universal Life			
e.	Indexed Universal Life with Secondary Guarantees			
f.	Indexed Life			
g.	Other Permanent Cash Value Life Insurance			
h.	Variable Life			
i.	Variable Universal Life			
j.	Miscellaneous Reserves			
(2)	Not subject to discretionary withdrawal or no cash values			
a.	Term Policies without Cash Value	XXX	XXX	

b.	Accidental Death Benefits	XXX	XXX
c.	Disability – Active Lives	XXX	XXX
d.	Disability – Disabled Lives	XXX	XXX
e.	Miscellaneous Reserves	XXX	XXX
(3)	Total (gross: direct + assumed)		
(4)	Reinsurance Ceded		
(5)	Total (net) (3) – (4)		

D.

		Amount
Life & Accident & Health Annual Statement:		
(1)	Exhibit 5, Life Insurance Section, Total (net)	$ 5,060,213,405
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	633,905
(3)	Exhibit 5, Disability – Active Lives Section, Total (net)	1,086,955
(4)	Exhibit 5, Disability – Disabled Lives Section, Total (net)	14,467,098
(5)	Exhibit 5, Miscellaneous Reserves Section, Total (net)	13,502,451
(6)	Subtotal (1+2+3+4+5)	5,089,903,814
Separate Accounts Annual Statement:		
(7)	Exhibit 3, Line 0199999, Column 2	
(8)	Exhibit 3, Line 0499999, Column 2	
(9)	Exhibit 3, Line 0599999, Column 2	
(10)	Subtotal (7+8+9)	
(11)	Combined Total (6+10)	$ 5,089,903,814

34. Premiums and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2023 , were as follows:

	Type	Gross	Net of Loading
(1)	Industrial	$	$
(2)	Ordinary new business	$ 8,267,907	$ 36,137
(3)	Ordinary renewal	$ 60,827,309	$ 126,441,266
(4)	Credit Life	$	$
(5)	Group Life	$ 195,666	$ 599,911
(6)	Group Annuity	$	$
(7)	Totals (1+2+3+4+5+6)	$ 69,290,882	$ 127,077,314

35. Separate Accounts

The Company has no Separate Accounts.

36. Loss/Claim Adjustment Expenses

The Company has no loss/claim adjustment expenses.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 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, 1A, 2 and 3.

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? Yes [X] No [ ] N/A [ ]

1.3 State Regulating? Iowa

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

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

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

3.2 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

3.3 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

3.4 By what department or departments? Iowa Insurance Division

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

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

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? Yes [ ] No [X]
4.12 renewals? Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? Yes [ ] No [X]
4.22 renewals? Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

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

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

6.1 Has the 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]

6.2 If yes, give full information

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? Yes [ ] No [X]

7.2 If yes,
7.21 State the percentage of foreign control %
7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1 Nationality	2 Type of Entity

8.1 Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the DIHC.

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 the names and locations (city and state of the main office) of any affiliates regulated by a federal financial 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
Northrock Partners HoldCo, LLC	Minneapolis, MN				YES

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the depository institution holding company? Yes [ ] No [X]

8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to theFederal Reserve Board's capital rule? Yes [ ] No [X] N/A [ ]

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
PricewaterhouseCoopers LLP, 699 Walnut Street, Des Moines, IA 50309

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Eric Lin, SVP & Corporate Actuary, 8300 Mills Civic Parkway, West Des Moines, IA 50266

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes [X] No [ ]

12.11 Name of real estate holding company See Schedule BA

12.12 Number of parcels involved 47

12.13 Total book/adjusted carrying value $ 175,203,155

12.2 If yes, provide explanation
See Schedule BA Joint Venture, Partnerships with Underlying characteristics of Real Estate - Unaffiliated

13. FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes [ ] No [ ] N/A [ ]

14.1 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.

14.11 If the response to 14.1 is no, please explain:

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

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

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
20.11 To directors or other officers $
20.12 To stockholders not officers $
20.13 Trustees, supreme or grand (Fraternal only) $

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
20.21 To directors or other officers $
20.22 To stockholders not officers $
20.23 Trustees, supreme or grand (Fraternal only) $

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:
21.21 Rented from others $
21.22 Borrowed from others $

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

21.23 Leased from others $.....

21.24 Other $.....

22.1 Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments? Yes [ ] No [X]

22.2 If answer is yes:

22.21 Amount paid as losses or risk adjustment $.....

22.22 Amount paid as expenses $.....

22.23 Other amounts paid $.....

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

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

24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? Yes [ ] No [X]

24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

1 Name of Third-Party	2 Is the Third-Party Agent a Related Party (Yes/No)

INVESTMENT

25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03) Yes [X] No [ ]

25.02 If no, give full and complete information, relating thereto

25.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
Reference Note 17.....

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $.....

25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. $.....

25.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [ ] No [ ] NA [X]

25.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [ ] No [ ] NA [X]

25.08 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending? Yes [ ] No [ ] NA [X]

25.09 For the reporting entity's securities lending program, state the amount of the following as of December 31 of the current year:

25.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $.....2,488,957,273

25.092 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $.....2,598,021,427

25.093 Total payable for securities lending reported on the liability page $.....2,488,190,079

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 24.1 and 25.03). Yes [X] No [ ]

26.2 If yes, state the amount thereof at December 31 of the current year:

26.21 Subject to repurchase agreements $.....

26.22 Subject to reverse repurchase agreements $.....

26.23 Subject to dollar repurchase agreements $.....3,045,958,358

26.24 Subject to reverse dollar repurchase agreements $.....

26.25 Placed under option agreements $.....

26.26 Letter stock or securities restricted as to sale – excluding FHLB Capital Stock $.....

26.27 FHLB Capital Stock $.....78,686,100

26.28 On deposit with states $.....1,435,905

26.29 On deposit with other regulatory bodies $.....

26.30 Pledged as collateral – excluding collateral pledged to an FHLB $.....11,959,135

26.31 Pledged as collateral to FHLB – including assets backing funding agreements $.....2,612,865,302

26.32 Other $.....

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

27.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No [ ]

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

LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [ ] No [X]

27.4 If the response to 27.3 is YES, does the reporting entity utilize:

27.41 Special accounting provision of SSAP No. 108 Yes [ ] No [ ]

27.42 Permitted accounting practice Yes [ ] No [ ]

27.43 Other accounting guidance Yes [ ] No [ ]

27.5 By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

28.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [X] No [ ]

28.2 If yes, state the amount thereof at December 31 of the current year. $.....142,592,760

29. 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 [ ]

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

29.02 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)

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year? Yes [ ] No [X]

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

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

29.05 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
Sammons Financial Group Asset Management, LLC	A
Guggenheim Partners Investment Management, LLC	A
Milliman Financial Risk Management, LLC	U
PineBridge Investments, LLC	U
Blackrock Financial Management Inc., CRD	U
Neuberger Berman Investment Advisers, LLC	U
Blackstone Real Estate Special Situations Advisors	U
Dextra Partners	U

29.0597 For those firms/individuals listed in the table for Question 29.05, 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]

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [ ] No [X]

29.06 For those firms or individuals listed in the table for 29.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
321109	Sammons Financial Group Asset Management		Securities Exchange Commissions	DS
137432	Guggenheim Partners Investment Management, LLC	549300XWQLVNUK615E79	Securities Exchange Commissions	DS
159377	Milliman Financial Risk Management, LLC	5493002H8STET494T224	Securities Exchange Commissions	DS
105926	PineBridge Investments, LLC	CLDVY8VY4GNT81Q4VM57	Securities Exchange Commissions	DS
107105	Blackrock Financial Management Inc., CRD	549300LVXYIVJKE13M84	Securities Exchange Commissions	DS
124687	Neuberger Berman Investment Advisers, LLC	8PSZVUUKYGCPW2RD0373	Securities Exchange Commissions	DS
146043	Blackstone Real Estate Special Situations Advisors	549300LUY356596MV847	Securities Exchange Commissions	DS
321820	Dextra Partners		Securities Exchange Commissions	DS

30.1 Does the reporting entity have any diversified mutual funds reported in Schedule D - Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5 (b) (1)])? Yes [X] No [ ]

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2001 000000-00-0	Agents Deferred Comp Rabbi Trust	3,458,617
30.2999 TOTAL		3,458,617

30.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
Fidelity Investments	Various	3,458,617	12/31/2023

31. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	32,420,734,799	29,666,110,646	(2,754,624,153)
31.2 Preferred Stocks	596,606,430	574,997,472	(21,608,958)
31.3 Totals	33,017,341,229	30,241,108,118	(2,776,233,111)

31.4 Describe the sources or methods utilized in determining the fair values:

32.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [X] No [ ]

32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) Yes [ ] No [X]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

for all brokers or custodians used as a pricing source?

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:
An internal pricing validation is performed quarterly.....

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

33.2 If no, list exceptions:

34. By self-designating 5GI securities, the reporting entity is certifying the following elements of 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 [ ]

35. 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 an 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]

36. 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]

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
b. If the investment is with a nonrelated party or nonaffiliated then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a -37.c are reported as long-term investments.
Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [ ] No [X] NA [ ]

38.1 Does the reporting entity directly hold cryptocurrencies? Yes [ ] No [X]

38.2 If the response to 38.1 is yes, on what schedule are they reported? .....

39.1 Does the reporting entity directly or indirectly accept cryptocurrencies as payments for premiums on policies? Yes [ ] No [X]

39.2 If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?

39.21 Held directly Yes [ ] No [ ]

39.22 Immediately converted to U.S. dollars Yes [ ] No [ ]

39.3 If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of premiums or that are held directly.

1 Name of Cryptocurrency	2 Immediately Converted to USD, Directly Held, or Both	3 Accepted for Payment of Premiums

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 736,074

40.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations, and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
	$
	$
	$

41.1 Amount of payments for legal expenses, if any? $ 9,297,227

41.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
Alston & Bird	$ 5,142,403

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers, or departments of government, if any? $ 32,450

42.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers, or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
American Council of Life Insurers	$ 32,450
	$
	$

GENERAL INTERROGATORIES

PART 2 – LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? ..... Yes [ ] No [X]

1.2 If yes, indicate premium earned on U. S. business only. ..... $.....

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? ..... $.....

1.31 Reason for excluding: .....

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. ..... $.....

1.5 Indicate total incurred claims on all Medicare Supplement insurance. ..... $.....

1.6 Individual policies:

Most current three years:

1.61 Total premium earned ..... $.....

1.62 Total incurred claims ..... $.....

1.63 Number of covered lives .....

All years prior to most current three years:

1.64 Total premium earned ..... $.....

1.65 Total incurred claims ..... $.....

1.66 Number of covered lives .....

1.7 Group policies:

Most current three years:

1.71 Total premium earned ..... $.....

1.72 Total incurred claims ..... $.....

1.73 Number of covered lives .....

All years prior to most current three years:

1.74 Total premium earned ..... $.....

1.75 Total incurred claims ..... $.....

1.76 Number of covered lives .....

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	$	$ .....
2.2	Premium Denominator	$ 2,390,329,401	$ 1,532,860,558
2.3	Premium Ratio (2.1/2.2)	.....	.....
2.4	Reserve Numerator	$ 2,753	$ 2,914
2.5	Reserve Denominator	$ 25,094,450,059	$ 25,704,840,943
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

3.1 Does this reporting entity have Separate Accounts? ..... Yes [ ] No [X]

3.2 If yes, has a Separate Accounts statement been filed with this Department? ..... Yes [ ] No [ ] N/A [X]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? ..... $.....

3.4 State the authority under which Separate Accounts are maintained: .....

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? ..... Yes [ ] No [ ]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? ..... Yes [ ] No [X]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)? ..... $.....

4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

4.1 Amount of loss reserves established by these annuities during the current year: ..... $.....

4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company and Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)

GENERAL INTERROGATORIES

PART 2 – LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

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

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

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

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

6.1 Are any of the captive affiliates reported on Schedule S, Part 3, as authorized reinsurers? ..... Yes [X] No [ ] N/A [ ]

6.2 If the answer to 6.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other
MNL Reinsurance Company		IA	1,373,557,099	480,103,612		893,453,488
Solberg Reinsurance Company		IA	367,151,349	222,946,718		144,204,631
Canal Reinsurance Company		IA	416,237,402	214,266,012		201,971,390

7. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded).

7.1 Direct Premium Written ..... $ 743,456,612

7.2 Total Incurred Claims ..... $ 493,215,422

7.3 Number of Covered Lives 448,359

*Ordinary Life Insurance Includes
Term (whether full underwriting, limited underwriting, jet issue, "short form app")
Whole Life (whether full underwriting, limited underwriting, jet issue, "short form app")
Variable Life (with or without secondary guarantee)
Universal Life (with or without secondary guarantee)
Variable Universal Life (with or without secondary guarantee)

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

8.1 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 [ ]

Life, Accident and Health Companies Only:

9.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? ..... Yes [X] No [ ]

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid ..... $ 191,523,260

9.22 Received ..... $

10.1 Does the reporting entity write any guaranteed interest contracts? ..... Yes [X] No [ ]

10.2 If yes, what amount pertaining to these items is included in:

10.21 Page 3, Line 1 ..... $

10.22 Page 4, Line 1 ..... $

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 627,491,131

12. Total dividends paid stockholders since organization of the reporting entity:

12.11 Cash ..... $ 916,540,771

12.12 Stock ..... $

13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [ ] No [X]

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employer's liability exposures, of business originally written as workers' compensation insurance.

13.2 If yes, has the reporting entity completed the *Workers Compensation Carve-Out Supplement* to the Annual Statement? ..... Yes [ ] No [ ]

13.3 If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

		1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31	Earned premium			
13.32	Paid claims			
13.33	Claim liability and reserve (beginning of year)			
13.34	Claim liability and reserve (end of year)			
13.35	Incurred claims			

GENERAL INTERROGATORIES

PART 2 – LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

13.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
13.41	<$25,000		
13.42	$25,000 – 99,999		
13.43	$100,000 – 249,999		
13.44	$250,000 – 999,999		
13.45	$1,000,000 or more		

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? $.....

Fraternal Benefit Societies Only:

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? Yes [ ] No [ ]
15. How often are meetings of the subordinate branches required to be held? .....
16. How are the subordinate branches represented in the supreme or governing body? .....
17. What is the basis of representation in the governing body? .....
18.1 How often are regular meetings of the governing body held? .....
18.2 When was the last regular meeting of the governing body held? .....
18.3 When and where will the next regular or special meeting of the governing body be held? .....
18.4 How many members of the governing body attended the last regular meeting? .....
18.5 How many of the same were delegates of the subordinate branches? .....
19. How are the expenses of the governing body defrayed? .....
20. When and by whom are the officers and directors elected? .....
21. What are the qualifications for membership? .....
22. What are the limiting ages for admission? .....
23. What is the minimum and maximum insurance that may be issued on any one life? .....
24. Is a medical examination required before issuing a benefit certificate to applicants? Yes [ ] No [ ]
25. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? Yes [ ] No [ ]
26.1 Are notices of the payments required sent to the members? Yes [ ] No [ ] N/A [ ]
26.2 If yes, do the notices state the purpose for which the money is to be used? Yes [ ] No [ ]
27. What proportion of first and subsequent year's payments may be used for management expenses?
    27.11 First Year ..... %
    27.12 Subsequent Years ..... %
28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? Yes [ ] No [ ]
28.2 If so, what amount and for what purpose? .....
29.1 Does the reporting entity pay an old age disability benefit? Yes [ ] No [ ]
29.2 If yes, at what age does the benefit commence? .....
30.1 Has the constitution or have the laws of the reporting entity been amended during the year? Yes [ ] No [ ]
30.2 If yes, when? .....
31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? Yes [ ] No [ ]
32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements. Yes [ ] No [ ]
32.2 If so, was an additional reserve included in Exhibit 5? Yes [ ] No [ ] N/A [ ]
32.3 If yes, explain: .....
33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? Yes [ ] No [ ]
33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? Yes [ ] No [ ] N/A [ ]
34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? Yes [ ] No [ ]
35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]
35.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e., 17.6.
$000 omitted for amounts of life insurance

	1 2023	2 2022	3 2021	4 2020	5 2019
Life Insurance in Force (Exhibit of Life Insurance)					
1. Ordinary-whole life and endowment (Line 34, Col. 4)	51,837,935	49,130,500	45,557,326	43,183,052	42,682,843
2. Ordinary-term (Line 21, Col. 4, less Line 34, Col. 4)	121,822,902	116,364,311	106,677,080	88,565,996	74,171,054
3. Credit life (Line 21, Col. 6)					
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	3,490,448	3,758,695	4,238,513	4,618,921	4,911,462
5. Industrial (Line 21, Col. 2)					
6. FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7. Total (Line 21, Col. 10)	177,151,285	169,253,507	156,472,919	136,367,969	121,765,359
7.1 Total in force for which VM-20 deterministic/ stochastic reserves are calculated					
New Business Issued (Exhibit of Life Insurance)					
8. Ordinary-whole life and endowment (Line 34, Col. 2)	5,015,933	5,476,837	4,019,559	2,351,388	2,905,302
9. Ordinary-term (Line 2, Col. 4, less Line 34, Col. 2)	14,478,589	20,426,136	27,584,394	19,573,295	7,082,904
10. Credit life (Line 2, Col. 6)					
11. Group (Line 2, Col. 9)	2,050	726	4,958	4,045	28,934
12. Industrial (Line 2, Col. 2)					
13. Total (Line 2, Col. 10)	19,496,572	25,903,699	31,608,911	21,928,728	10,017,139
Premium Income - Lines of Business (Exhibit 1 – Part 1)					
14. Individual life (Line 20.4, Col. 2)	635,429,990	635,779,982	594,730,222	(432,762,441)	254,788,968
15. Group life (Line 20.4, Col. 3)	14,863,765	15,980,263	18,275,360	16,437,263	20,801,916
16. Individual annuities (Line 20.4, Col. 4)	1,733,573,113	869,949,635	1,985,606,450	2,918,909,168	2,146,918,396
17. Group annuities (Line 20.4, Col. 5)	6,462,533	11,150,678	38,800,464	42,762,040	62,674,056
18. Accident & Health (Line 20.4, Col. 6)					
19. Other lines of business (Line 20.4, Col. 8)					
20. Total	2,390,329,401	1,532,860,558	2,637,412,496	2,545,346,030	2,485,183,337
Balance Sheet (Pages 2 and 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	39,625,115,715	37,757,000,405	35,313,300,535	32,392,291,562	29,479,087,264
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26)	37,584,181,140	35,643,811,316	33,382,376,229	30,807,609,447	27,939,343,520
23. Aggregate life reserves (Page 3, Line 1)	24,916,013,349	25,553,961,531	25,726,075,508	24,190,372,430	22,661,579,556
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1					
24. Aggregate A & H reserves (Page 3, Line 2)					
25. Deposit-type contract funds (Page 3, Line 3)	246,563,455	258,842,885	281,228,964	262,638,817	246,039,193
26. Asset valuation reserve (Page 3, Line 24.01)	404,327,843	317,043,755	363,737,643	272,484,689	246,507,549
27. Capital (Page 3, Lines 29 & 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28. Surplus (Page 3, Line 37)	2,038,434,575	2,110,689,089	1,928,424,306	1,582,182,115	1,537,243,744
Cash Flow (Page 5)					
29. Net cash from operations (Line 11)	(458,092,702)	(118,314,548)	1,773,716,763	1,570,015,827	1,610,181,259
Risk-Based Capital Analysis					
30. Total adjusted capital	2,445,262,418	2,430,232,844	2,294,661,949	1,857,166,804	1,786,251,293
31. Authorized control level risk-based capital	362,370,871	367,866,773	338,153,355	301,244,580	251,379,584
Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No./Page 2, Line 12, Col. 3) x 100.0					
32. Bonds (Line 1)	81.4	83.3	81.8	84.8	85.4
33. Stocks (Lines 2.1 and 2.2)	2.9	2.9	3.9	2.0	1.0
34. Mortgage loans on real estate (Lines 3.1 and 3.2)	4.9	5.6	6.0	7.4	8.1
35. Real estate (Lines 4.1, 4.2 and 4.3)					
36. Cash, cash equivalents and short-term investments (Line 5)	2.7	1.0	2.0	1.4	1.2
37. Contract loans (Line 6)	0.5	0.4	0.3	0.4	0.4
38. Derivatives (Page 2, Line 7)	1.3	1.2	1.0	1.0	0.8
39. Other invested assets (Line 8)	6.3	5.6	5.0	3.1	3.0
40. Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.0
41. Securities lending reinvested collateral assets (Line 10)					
42. Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0		0.0
43. Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
Investments in Parent, Subsidiaries and Affiliates					
44. Affiliated bonds (Sch. D Summary, Line 12, Col. 1)	184,014,875	199,091,906	221,229,964	346,551,331	372,713,676
45. Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1)					
46. Affiliated common stocks (Sch. D Summary, Line 24, Col. 1)	427,000,437				
47. Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48. Affiliated mortgage loans on real estate					
49. All other affiliated	837,392,415	665,328,854	555,166,255	323,715,699	301,934,226
50. Total of above Lines 44 to 49	1,448,407,726	864,420,760	776,396,219	670,267,030	674,647,902
51. Total investment in parent included in Lines 44 to 49 above					

FIVE-YEAR HISTORICAL DATA

(Continued)

	1 2023	2 2022	3 2021	4 2020	5 2019
Total Nonadmitted and Admitted Assets					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2)	154,029,851	164,106,136	98,472,800	77,974,246	44,803,753
53. Total admitted assets (Page 2, Line 28, Col. 3)	39,625,115,715	37,757,000,405	35,313,300,535	32,392,291,562	29,479,087,264
Investment Data					
54. Net investment income (Exhibit of Net Investment Income)	1,258,735,107	1,165,086,111	1,926,308,937	1,302,611,653	1,245,314,746
55. Realized capital gains (losses) (Page 4, Line 34, Column 1)	(113,753,236)	(16,818,894)	(18,647,063)	(75,440,325)	(19,152,884)
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	72,486,683	(144,355,131)	3,784,562	(12,138,616)	22,411,132
57. Total of above Lines 54, 55 and 56	1,217,468,553	1,003,912,086	1,911,446,437	1,215,032,712	1,248,572,994
Benefits and Reserve Increase (Page 6)					
58. Total contract/certificate benefits-life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11, 12, 13, 14 and 15, Cols. 6, 7 and 8)	3,425,977,225	2,136,179,654	2,144,110,724	1,880,345,578	1,669,883,251
59. Total contract/certificate benefits-A & H (Lines 13 & 14, Col. 6)		4,144	12,432	12,432	12,432
60. Increase in life reserves-other than group and annuities (Line 19, Col. 2)	205,574,902	221,639,756	450,402,995	(474,485,760)	205,587,546
61. Increase in A & H reserves (Line 19, Col. 6)					
62. Dividends to policyholders and refunds to members (Line 30, Col. 1)					
Operating Percentages					
63. Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23 less Line 6)/(Page 6 Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.00	16.5	20.2	15.5	15.1	16.7
64. Lapse percent (ordinary only) [(Exhibit of Life Insurance, Column 4, Lines 14 & 15) / ½ (Exhibit of Life Insurance, Column 4, Lines 1 & 21)] x 100.00	6.3	7.4	7.3	6.9	7.3
65. A & H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2)					
66. A & H cost containment percent (Schedule H, Part 1, Line 4, Col. 2)					
67. A & H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2)					
A & H Claim Reserve Adequacy					
68. Incurred losses on prior years' claims-comprehensive group health(Sch. H, Part 3, Line 3.1, Col. 3)			XXX	XXX	XXX
69. Prior years' claim liability and reserve-comprehensive group health (Sch. H, Part 3, Line 3.2, Col. 3)			XXX	XXX	XXX
70. Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1, Col. 1 less Col. 3)	(17,441)	(19,010)	XXX	XXX	XXX
71. Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2, Col. 1 less Col. 3)			XXX	XXX	XXX
Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Federal Income Taxes and Before Realized Capital Gains or (Losses) by Lines of Business (Page 6.x, Line 33)					
72. Individual industrial life (Page 6.1, Col. 2)					
73. Individual whole life (Page 6.1, Col. 3)	(5,387,176)	7,450,528	6,961,858	977,062	5,789,587
74. Individual term life (Page 6.1, Col. 4)	(5,817,977)	(60,460,520)	(51,752,399)	(118,666)	(67,808,180)
75. Individual indexed life (Page 6.1, Col. 5)	58,320,218	24,618,437	61,636,794	37,347,916	46,136,134
76. Individual universal life (Page 6.1, Col. 6)	(117,271,524)	(80,530,836)	(99,648,601)	(75,082,943)	(95,529,623)
77. Individual universal life with secondary guarantees (Page 6.1, Col. 7)	(47,484,192)	39,543,049	49,846,274	(63,854,845)	(47,040,217)
78. Individual variable life (Page 6.1, Col. 8)					
79. Individual variable universal life (Page 6.1, Col. 9)					
80. Individual credit life (Page 6.1, Col. 10)					
81. Individual other life (Page 6.1, Col. 11)					
82. Individual YRT mortality risk only (Page 6.1, Col. 12)					
83. Group whole life (Page 6.2, Col. 2)	(924,548)	(1,400,595)	1,403,054	(807,667)	1,839,096
84. Group term life (Page 6.2, Col. 3)	(1,733,256)	(1,032,193)	(2,020,361)	(3,026,652)	(8,943,485)
85. Group universal life (Page 6.2, Col.4)	(3,215,554)	(7,255,051)	(2,147,971)	(5,645,677)	4,262,775
86. Group variable life (Page 6.2, Col. 5)					
87. Group variable universal life (Page 6.2, Col. 6)					
88. Group credit life (Page 6.2, Col. 7)					
89. Group other life (Page 6.2, Col. 8)	(856,250)	(1,378,885)	2,358,339	2,558,727	961,927
90. Group YRT mortality risk only (Page 6.2, Col. 9)					
91. Individual deferred fixed annuities (Page 6.3, Col. 2)	11,428,178	26,943,755	44,373,425	6,712,890	28,027,930
92. Individual deferred indexed annuities (Page 6.3, Col. 3)	283,497,256	294,866,886	331,174,737	119,167,886	163,727,191
93. Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)					
94. Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)					
95. Individual life contingent payout(immediate and annuitization)(Page 6.3, Col. 6)	4,265,443	4,282,853	2,877,483	1,428,814	2,231,525
96. Individual other annuities (Page 6.3, Col. 7)	1,840,283	2,041,239	4,478,247	(1,110,327)	(3,289,352)
97. Group deferred fixed annuities (Page 6.4, Col. 2)	1,247,657	2,836,442	11,549,298	329,716	1,453,044
98. Group deferred indexed annuities (Page 6.4, Col. 3)	13,563,598	20,988,277	18,462,579	12,513,025	31,589,503
99. Group deferred variable annuities with guarantees (Page 6.4, Col. 4)					
100. Group deferred variable annuities without guarantees (Page 6.4, Col. 5)					
101. Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)					
102. Group other annuities (Page 6.4, Col. 7)		(11,115)	673,402	397,817	1,390,419
103. A & H-comprehensive individual (Page 6.5, Col. 2)					
104. A & H-comprehensive group (Page 6.5, Col. 3)					
105. A & H-Medicare supplement (Page 6.5, Col. 4)					
106. A & H-vision only (Page 6.5, Col. 5)					
107. A & H-dental only (Page 6.5, Col. 6)					
108. A & H-Federal employees health benefits plan (Page 6.5, Col. 7)					
109. A & H-Title XVIII Medicare (Page 6.5, Col. 8)					
110. A & H-Title XIX Medicaid (Page 6.5, Col. 9)					
111. A & H-credit (Page 6.5, Col. 10)					
112. A & H-disability income (Page 6.5, Col. 11)			(11,110)	(9,579)	(11,600)
113. A & H-long-term care (Page 6.5, Col. 12)					
114. A & H-other (Page 6.5, Col. 13)		(3,357)			
115. Aggregate of all other lines of business (Page 6, Col. 8)					
116. Fraternal (Page 6, Col. 7)					
117. Total (Page 6, Col. 1)	191,472,157	271,498,914	380,215,048	31,777,497	64,786,675

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of *SSAP No. 3—Accounting Changes and Correction of Errors?* Yes [ ] No [ ]

If no, please explain

LIFE INSURANCE (STATE PAGE) [b]

DIRECT BUSINESS IN THE STATE OF Grand Aliens DURING THE YEAR 2023

NAIC Group Code 00431 NAIC Company Code 66974

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial												
2. Whole	2,465									48,325		48,325
3. Term	88,887							(100,022)				(100,022)
4. Indexed	98,414							25,000		105,872		130,872
5. Universal	890,789							3,625,000		200,417		3,825,417
6. Universal with secondary guarantees	57,049									303		303
7. Variable												
8. Variable universal												
9. Credit												
10. Other (f)												
11. Total Individual Life	1,137,605							3,549,978		354,917		3,904,895
Group Life												
12. Whole	2,665											
13. Term												
14. Universal												
15. Variable												
16. Variable universal												
17. Credit												
18. Other (f)												
19. Total Group Life	2,665											
Individual Annuities												
20. Fixed										2,140	9,514	11,654
21. Indexed	17,515									606,260		606,260
22. Variable with guarantees												
23. Variable without guarantees												
24. Life contingent payout												
25. Other (f)								8,777				8,777
26. Total Individual Annuities	17,515							8,777		608,400	9,514	626,690
Group Annuities												
27. Fixed										5,766		5,766
28. Indexed										369,016		369,016
29. Variable with guarantees												
30. Variable without guarantees												
31. Life contingent payout												
32. Other (f)								2,399				2,399
33. Total Group Annuities								2,399		374,782		377,181
Accident and Health												
34. Comprehensive individual (d)								XXX	XXX	XXX		
35. Comprehensive group (d)								XXX	XXX	XXX		
36. Medicare Supplement (d)								XXX	XXX	XXX		
37. Vision only (d)								XXX	XXX	XXX		
38. Dental only (d)								XXX	XXX	XXX		
39. Federal Employees Health Benefits Plan (d)								XXX	XXX	XXX		
40. Title XVIII Medicare (d)	(e)							XXX	XXX	XXX		
41. Title XIX Medicaid (d)								XXX	XXX	XXX		
42. Credit A&H								XXX	XXX	XXX		
43. Disability income (d)								XXX	XXX	XXX		
44. Long-term care (d)								XXX	XXX	XXX		
45. Other health (d)								XXX	XXX	XXX		
46. Total Accident and Health								XXX	XXX	XXX		
47. Total	1,157,785 (c)							3,561,153		1,338,099	9,514	4,908,766

LIFE INSURANCE (STATE PAGE) (Continued) [b]

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year(b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/Certs	15 Amount	16 Number of Pols/Certs	17 Amount	18 Number of Pols/Certs	19 Amount	20 Number of Pols/Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/Certs	Amount	Number of Pols/Certs	Amount	Number of Pols/Certs	Amount
Individual Life																
1. Industrial																
2. Whole		6						6						(236)	2	1,353
3. Term	(100,022)		(100,022)						(100,022)				(3)	(2,771,625)	20	15,892,590
4. Indexed	75,000	1	25,000					1	25,000	50,000	1	49,987	(7)	(2,622,062)	34	14,748,366
5. Universal	1,556,774	10	3,625,000					10	3,625,000	150,000			(92)	(37,651,945)	548	219,762,920
6. Universal with secondary guarantees	218,226									218,226	1	301,699	(4)	(1,073,014)	25	5,019,467
7. Variable																
8. Variable universal																
9. Credit																
10. Other (f)																
11. Total Individual Life	1,749,978	17	3,549,978					17	3,549,978	418,226	2	351,686	(106)	(44,118,882)	629	255,424,698
Group Life																
12. Whole																
13. Term																
14. Universal														(224,543)		896,850
15. Variable																
16. Variable universal																
17. Credit																(a)
18. Other (f)													(1)	(409,807)	2	1,636,816
19. Total Group Life													(1)	(634,349)	2	2,533,666
Individual Annuities																
20. Fixed																
21. Indexed	(304,785)															
22. Variable with guarantees																
23. Variable without guarantees																
24. Life contingent payout																
25. Other (f)																
26. Total Individual Annuities	(304,785)															
Group Annuities																
27. Fixed																
28. Indexed																
29. Variable with guarantees																
30. Variable without guarantees																
31. Life contingent payout																
32. Other (f)																
33. Total Group Annuities																
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
47. Total	1,445,192	17	3,549,978					17	3,549,978	418,226	2	351,686	(107)	(44,753,231)	631	257,958,363

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ....., current year $ ..... Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ ....., current year $ ..... .

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: ..... 2) covering number of lives: ..... 3) face amount: $ ..... .

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ ..... Group: $ ..... Total: $ ..... .

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products..... and number of persons insured under indemnity only products ..... .

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ ..... .

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life – Other includes the following amounts related to Separate Account policies: Column 1) $ ..... Column 7) $ ..... Column 12) $.....
2. Group Life – Other includes the following amounts related to Separate Account policies: Column 1) $ ..... Column 7) $ ..... Column 12) $.....
3. Individual Annuities – Other includes the following amounts related to Separate Account policies: Column 1) $ ..... Column 7) $ ..... Column 12) $.....
4. Group Annuities – Other includes the following amounts related to Separate Account policies: Column 1) $ ..... Column 7) $ ..... Column 12) $.....

LIFE INSURANCE (STATE PAGE) [b]

DIRECT BUSINESS IN THE STATE OF Consolidated — DURING THE YEAR 2023

NAIC Group Code 00431 — NAIC Company Code 66974

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial												
2. Whole	40,926,307							36,031,847	336,593	990,160	153,822	37,512,422
3. Term	199,936,222							140,398,877		(1,852)	376,001	140,773,026
4. Indexed	538,466,210							36,235,174		167,017,878	6,621	203,259,673
5. Universal	107,485,244							186,650,853		79,164,211	545,636	266,360,700
6. Universal with secondary guarantees	150,805,134							96,907,640		2,188,577	4,711	99,100,929
7. Variable												
8. Variable universal												
9. Credit												
10. Other (f)								204,414		150,343		354,757
11. Total Individual Life	1,037,619,116							496,428,806	336,593	249,509,316	1,086,791	747,361,506
Group Life												
12. Whole	4,291,826							2,156,641		36,792	10,970	2,204,403
13. Term	1,435,463							1,300,000		(31)		1,299,969
14. Universal	8,302,230							10,817,932		5,797,168	27,141	16,642,240
15. Variable												
16. Variable universal												
17. Credit												
18. Other (f)	3,516,901							909,647		1,517,484		2,427,131
19. Total Group Life	17,546,420							15,184,220		7,351,412	38,111	22,573,743
Individual Annuities												
20. Fixed	322,368,406							72,443,566		922,956,793	47,717,461	1,043,117,820
21. Indexed	3,655,641,489							204,283,737		1,790,755,543		1,995,039,281
22. Variable with guarantees												
23. Variable without guarantees												
24. Life contingent payout												
25. Other (f)	993,493							40,977,655			6,056	40,983,711
26. Total Individual Annuities	3,979,003,387							317,704,958		2,713,712,336	47,723,517	3,079,140,811
Group Annuities												
27. Fixed	63,231							10,917,374		45,313,724		56,231,098
28. Indexed	6,474,532							22,956,284		167,508,998		190,465,281
29. Variable with guarantees												
30. Variable without guarantees												
31. Life contingent payout												
32. Other (f)								517,022				517,022
33. Total Group Annuities	6,537,763							34,390,680		212,822,722		247,213,402
Accident and Health												
34. Comprehensive individual (d)								XXX	XXX	XXX		
35. Comprehensive group (d)								XXX	XXX	XXX		
36. Medicare Supplement (d)								XXX	XXX	XXX		
37. Vision only (d)								XXX	XXX	XXX		
38. Dental only (d)								XXX	XXX	XXX		
39. Federal Employees Health Benefits Plan (d)								XXX	XXX	XXX		
40. Title XVIII Medicare (d)	(e)							XXX	XXX	XXX		
41. Title XIX Medicaid (d)								XXX	XXX	XXX		
42. Credit A&H								XXX	XXX	XXX		
43. Disability income (d)								XXX	XXX	XXX		
44. Long-term care (d)								XXX	XXX	XXX		
45. Other health (d)	5,166							XXX	XXX	XXX	130,276	130,276
46. Total Accident and Health	5,166							XXX	XXX	XXX	130,276	130,276
47. Total	5,040,711,853 (c)							863,708,664	336,593	3,183,395,786	48,978,694	4,096,419,737

LIFE INSURANCE (STATE PAGE) (Continued) [b]

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year(b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/Certs	15 Amount	16 Number of Pols/Certs	17 Amount	18 Number of Pols/Certs	19 Amount	20 Number of Pols/Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/Certs	Amount	Number of Pols/Certs	Amount	Number of Pols/Certs	Amount
Individual Life															
1. Industrial															
2. Whole	36,617,454	404	36,368,441					404	36,368,441	893,354	7	915,000	(25)	2,495,559	7,579	88,827,188
3. Term	147,219,408	453	126,237,985	38	14,160,891			491	140,398,877	69,093,423	19,413	14,634,641,628	(17,551)	(8,826,201,986)	225,171	121,690,149,466
4. Indexed	39,837,641	135	36,022,901	2	212,273			137	36,235,174	11,431,638	12,788	4,579,552,550	(11,810)	(2,974,611,959)	95,556	32,112,744,233
5. Universal	165,103,910	801	186,650,853					801	186,650,853	38,608,260	183	74,861,033	(142)	232,135,897	42,994	8,055,949,890
6. Universal with secondary guarantees	119,705,701	757	96,907,640					757	96,907,640	22,798,061	1,284	204,551,439	(1,000)	247,736,556	77,688	11,243,154,356
7. Variable																
8. Variable universal																
9. Credit																
10. Other (f)	246,757	3	204,414					3	204,414	50,420						
11. Total Individual Life	508,730,871	2,553	482,392,235	40	14,373,164			2,593	496,765,399	142,875,155	33,675	19,494,521,650	(30,528)	(11,318,445,934)	448,988	173,190,825,133
Group Life																
12. Whole	1,449,791	23	2,156,641					23	2,156,641	317,293			(10)	(1,197,872)	42	675,055
13. Term	1,400,000	4	1,300,000					4	1,300,000	100,000	6	2,050,000	(688)	(285,810,093)	6,285	2,331,084,001
14. Universal	7,981,365	48	10,817,932					48	10,817,932	627,969			(113)	58,478,036	4,270	726,560,837
15. Variable																
16. Variable universal																
17. Credit																(a)
18. Other (f)	961,565	4	909,647					4	909,647	100,000			(77)	(41,767,150)	1,022	432,127,443
19. Total Group Life	11,792,721	79	15,184,220					79	15,184,220	1,145,262	6	2,050,000	(888)	(270,297,079)	11,619	3,490,447,336
Individual Annuities																
20. Fixed	77,904,276	653	71,769,597					653	71,769,597	25,347,017	1,594		15,979		17,573	
21. Indexed	205,887,973	1,918	194,036,614					1,918	194,036,614	63,224,808	20,894		160,376		181,270	
22. Variable with guarantees																
23. Variable without guarantees																
24. Life contingent payout																
25. Other (f)																
26. Total Individual Annuities	283,792,249	2,571	265,806,211					2,571	265,806,211	88,571,825	22,488		176,355		198,843	
Group Annuities																
27. Fixed	8,876,739	104	10,397,373					104	10,397,373	1,845,845			2,492		2,492	
28. Indexed	21,427,167	314	22,629,885					314	22,629,885	6,747,040			17,670		17,670	
29. Variable with guarantees																
30. Variable without guarantees																
31. Life contingent payout																
32. Other (f)																
33. Total Group Annuities	30,303,906	418	33,027,258					418	33,027,258	8,592,886			20,162		20,162	
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			(40)	(68,090)	379	675,365
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			(40)	(68,090)	379	675,365
47. Total	834,619,747	5,621	796,409,924	40	14,373,164			5,661	810,783,089	241,185,126	56,169	19,496,571,650	165,061	(11,588,811,103)	679,991	176,681,947,834

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ....., current year $ ..... Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ ....., current year $ ..... .

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: ..... 2) covering number of lives: ..... 3) face amount: $ ..... .

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ .....2,569,110 Group: $ .....13,799,893 Total: $ .....16,369,003 .

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products..... and number of persons insured under indemnity only products ..... .

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ ..... .

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life – Other includes the following amounts related to Separate Account policies: Column 1) $ ..... Column 7) $ ..... Column 12) $.....
2. Group Life – Other includes the following amounts related to Separate Account policies: Column 1) $ ..... Column 7) $ ..... Column 12) $.....
3. Individual Annuities – Other includes the following amounts related to Separate Account policies: Column 1) $ ..... Column 7) $ ..... Column 12) $.....
4. Group Annuities – Other includes the following amounts related to Separate Account policies: Column 1) $ ..... Column 7) $ ..... Column 12) $.....

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
							Number of			
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Individual Policies and Group Certificates	6 Amount of Insurance	7 Policies	8 Certificates	9 Amount of Insurance	Total Amount of Insurance
1. In force end of prior year			446,620	165,494,811			8	12,494	3,758,695	169,253,507
2. Issued during year			33,675	19,494,522				6	2,050	19,496,572
3. Reinsurance assumed										
4. Revived during year			690	241,462				17	7,165	248,627
5. Increased during year (net)			41					59	54,140	54,140
6. Subtotals, Lines 2 to 5			34,406	19,735,984				82	63,355	19,799,339
7. Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8. Aggregate write-ins for increases										
9. Totals (Lines 1 and 6 to 8)			481,026	185,230,795			8	12,576	3,822,050	189,052,845
Deductions during year:										
10. Death			2,480	492,262			XXX	72	12,526	504,788
11. Maturity			80	167			XXX			167
12. Disability							XXX			
13. Expiry			52	2,789				17	930	3,719
14. Surrender			10,649	4,311,933				156	49,164	4,361,097
15. Lapse			17,319	6,367,386				720	268,982	6,636,368
16. Conversion			682	328,812			XXX	XXX	XXX	328,812
17. Decreased (net)				56,615						56,615
18. Reinsurance			22	9,994						9,994
19. Aggregate write-ins for decreases										
20. Totals (Lines 10 to 19)			31,284	11,569,958				965	331,602	11,901,560
21. In force end of year (b) (Line 9 minus Line 20)			449,742	173,660,837			8	11,611	3,490,448	177,151,285
22. Reinsurance ceded end of year	XXX		XXX	99,654,562	XXX		XXX	XXX	2,057,665	101,712,227
23. Line 21 minus Line 22	XXX		XXX	74,006,275	XXX	(a)	XXX	XXX	1,432,783	75,439,058
DETAILS OF WRITE-INS										
0801.										
0802.										
0803.										
0898. Summary of remaining write-ins for Line 8 from overflow page										
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)										
1901.										
1902.										
1903.										
1998. Summary of remaining write-ins for Line 19 from overflow page										
1999. Totals (Lines 1901 through 1903 plus 1998) (Line 19 above)										

Life, Accident and Health Companies Only:

(a) Group $; Individual $

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates , Amount $,

Additional accidental death benefits included in life certificates were in amount $. Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance) (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends	XXX		XXX	
25. Other paid-up insurance			3,761	34,384
26. Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies-decreasing			14	78
28. Term policies-other	19,157	14,478,429	224,948	121,314,829
29. Other term insurance-decreasing	XXX		XXX	622
30. Other term insurance	XXX	160	XXX	501,971
31. Totals, (Lines 27 to 30)	19,157	14,478,589	224,962	121,817,500
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX		XXX	
33. Totals, extended term insurance	XXX	XXX	466	5,402
34. Totals, whole life and endowment	14,518	5,015,933	224,314	51,837,935
35. Totals (Lines 31 to 34)	33,675	19,494,522	449,742	173,660,837

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

	Issued During Year (included in Line 2)		In Force End of Year (included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial				
37. Ordinary	19,494,522		173,660,837	
38. Credit Life (Group and Individual)				
39. Group	2,050		3,490,447	
40. Totals (Lines 36 to 39)	19,496,572		177,151,285	

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX	11,611	XXX
43. Federal Employees' Group Life Insurance included in Line 21				
44. Servicemen's Group Life Insurance included in Line 21				
45. Group Permanent Insurance included in Line 21			5,784	1,587,445

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	437

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.

47.1 Actual computed value.

47.2 Actual computed value.

POLICIES WITH DISABILITY PROVISIONS

	Industrial		Ordinary		Credit		Group	
Disability Provision	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certificates	8 Amount of Insurance
48. Waiver of Premium			11,840	3,279,119			64	2,255
49. Disability Income								
50. Extended Benefits			XXX	XXX				
51. Other								
52. Total		(a)	11,840	(a) 3,279,119		(a)	64	(a) 2,255

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year	1,169	2,901		
2. Issued during year	25	372		
3. Reinsurance assumed				
4. Increased during year (net)				
5. Total (Lines 1 to 4)	1,194	3,273		
Deductions during year:				
6. Decreased (net)	13	375		
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	13	375		
9. In force end of year (line 5 minus line 8)	1,181	2,898		
10. Amount on deposit		(a) 16,239,154		(a)
11. Income now payable	1,181	2,608		
12. Amount of income payable	(a) 6,877,653	(a) 37,681,370	(a)	(a)

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	3,629	193,269	29	22,325
2. Issued during year	20	22,488		
3. Reinsurance assumed				
4. Increased during year (net)				
5. Totals (Lines 1 to 4)	3,649	215,757	29	22,325
Deductions during year:				
6. Decreased (net)	296	16,914		2,163
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	296	16,914		2,163
9. In force end of year (line 5 minus line 8)	3,353	198,843	29	20,162
Income now payable:				
10. Amount of income payable	(a) 39,623,849	XXX	XXX	(a) 594,501
Deferred fully paid:				
11. Account balance	XXX	(a) 2,357,201,810	XXX	(a) 159,597,664
Deferred not fully paid:				
12. Account balance	XXX	(a) 21,141,952,225	XXX	(a) 1,399,851,339

ACCIDENT AND HEALTH INSURANCE

	Group		Credit		Other	
	1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1. In force end of prior year					419	
2. Issued during year						
3. Reinsurance assumed						
4. Increased during year (net)		XXX		XXX		XXX
5. Totals (Lines 1 to 4)		XXX		XXX	419	XXX
Deductions during year:						
6. Conversions		XXX	XXX	XXX	XXX	XXX
7. Decreased (net)		XXX		XXX	40	XXX
8. Reinsurance ceded		XXX		XXX		XXX
9. Totals (Lines 6 to 8)		XXX		XXX	40	XXX
10. In force end of year (line 5 minus line 9)		(a)		(a)	379	(a)

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1. In force end of prior year	1	
2. Issued during year	3	
3. Reinsurance assumed		
4. Increased during year (net)		
5. Totals (Lines 1 to 4)	4	
Deductions during year:		
6. Decreased (net)		
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)		
9. In force end of year (line 5 minus line 8)	4	
10. Amount of account balance	(a) 19,497,527	(a)

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

Interest Maintenance Reserve

	1 Amount
1. Reserve as of December 31, prior year	1,961,185
2. Current year's realized pre-tax capital gains/(losses) of $ (75,291,773) transferred into the reserve net of taxes of $ (15,811,272)	(59,480,501)
3. Adjustment for current year's liability gains/(losses) released from the reserve	15,219,411
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	(42,299,904)
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(9,390,345)
6. Reserve as of December 31, current year (Line 4 minus Line 5)	(32,909,560)

Amortization

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1+2+3)
1. 2023	793,704	(12,226,310)	2,042,261	(9,390,345)
2. 2024	(437,677)	(15,028,525)	4,455,875	(11,010,327)
3. 2025	437,400	(8,597,260)	3,901,727	(4,258,133)
4. 2026	909,049	(6,431,901)	3,009,271	(2,513,581)
5. 2027	1,256,905	(4,217,793)	2,092,096	(868,792)
6. 2028	2,169,894	(1,877,513)	1,131,280	1,423,660
7. 2029	2,519,775	(607,791)	565,837	2,477,821
8. 2030	2,219,254	(527,852)	428,073	2,119,474
9. 2031	1,709,317	(416,740)	286,812	1,579,390
10. 2032	1,144,525	(324,902)	138,721	958,345
11. 2033	557,875	(214,246)	(16,553)	327,076
12. 2034	230,849	(193,789)	(102,689)	(65,630)
13. 2035	(166,828)	(241,002)	(107,643)	(515,472)
14. 2036	(495,594)	(288,672)	(112,735)	(897,001)
15. 2037	(768,138)	(365,747)	(124,984)	(1,258,869)
16. 2038	(975,212)	(407,128)	(126,590)	(1,508,930)
17. 2039	(1,019,264)	(464,403)	(138,327)	(1,621,994)
18. 2040	(995,217)	(477,161)	(142,180)	(1,614,558)
19. 2041	(927,610)	(514,164)	(153,271)	(1,595,046)
20. 2042	(771,054)	(527,386)	(157,261)	(1,455,701)
21. 2043	(610,516)	(564,380)	(168,357)	(1,343,253)
22. 2044	(550,446)	(586,281)	(174,925)	(1,311,652)
23. 2045	(606,516)	(604,515)	(180,379)	(1,391,409)
24. 2046	(754,947)	(622,285)	(185,695)	(1,562,928)
25. 2047	(823,680)	(663,842)	(198,112)	(1,685,633)
26. 2048	(758,335)	(681,150)	(203,291)	(1,642,776)
27. 2049	(596,427)	(630,338)	(188,133)	(1,414,898)
28. 2050	(423,281)	(499,513)	(149,086)	(1,071,881)
29. 2051	(233,550)	(368,688)	(110,040)	(712,278)
30. 2052	(73,069)	(237,863)	(70,994)	(381,926)
31. 2053 and Later		(71,359)	(21,298)	(92,657)
32. Total (Lines 1 to 31)	1,961,185	(59,480,501)	15,219,411	(42,299,904)

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1+2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4+5)	7 Total Amount (Cols. 3+6)
1. Reserve as of December 31, prior year	189,782,133	24,634,620	214,416,754	2,687,406	99,939,595	102,627,001	317,043,755
2. Realized capital gains/(losses) net of taxes-General Account	(66,390,274)		(66,390,274)	(12,597,228)	(140,672)	(12,737,900)	(79,128,174)
3. Realized capital gains/(losses) net of taxes-Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes-General Account	65,470,019	(3,343,873)	62,126,146	11,355,049		11,355,049	73,481,195
5. Unrealized capital gains/(losses) net of deferred taxes-Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	65,301,313	5,989,494	71,290,807		5,157,249	5,157,249	76,448,057
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	254,163,191	27,280,242	281,443,433	1,445,228	104,956,172	106,401,399	387,844,833
9. Maximum reserve	305,037,053	24,962,674	329,999,726	1,959,772	272,472,853	274,432,626	604,432,352
10. Reserve objective	182,737,430	19,231,048	201,968,478	1,676,503	266,614,906	268,291,409	470,259,887
11. 20% of (Line 10 - Line 8)	(14,285,152)	(1,609,839)	(15,894,991)	46,255	32,331,747	32,378,002	16,483,011
12. Balance before transfers (Lines 8 + 11)	239,878,039	25,670,403	265,548,442	1,491,483	137,287,919	138,779,401	404,327,843
13. Transfers	707,730	(707,730)					
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	240,585,769	24,962,674	265,548,442	1,491,483	137,287,919	138,779,401	404,327,843

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1+2+3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4x5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4x7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4x9)
		LONG-TERM BONDS										
1		Exempt Obligations	1,297,644,173	XXX	XXX	1,297,644,173						
2.1	1	NAIC Designation Category 1.A	7,297,803,733	XXX	XXX	7,297,803,733	0.0002	1,459,561	0.0007	5,108,463	0.0013	9,487,145
2.2	1	NAIC Designation Category 1.B	1,135,861,015	XXX	XXX	1,135,861,015	0.0004	454,344	0.0011	1,249,447	0.0023	2,612,480
2.3	1	NAIC Designation Category 1.C	1,349,241,960	XXX	XXX	1,349,241,960	0.0006	809,545	0.0018	2,428,636	0.0035	4,722,347
2.4	1	NAIC Designation Category 1.D	1,809,083,111	XXX	XXX	1,809,083,111	0.0007	1,266,358	0.0022	3,979,983	0.0044	7,959,966
2.5	1	NAIC Designation Category 1.E	1,636,122,524	XXX	XXX	1,636,122,524	0.0009	1,472,510	0.0027	4,417,531	0.0055	8,998,674
2.6	1	NAIC Designation Category 1.F	2,193,013,279	XXX	XXX	2,193,013,279	0.0011	2,412,315	0.0034	7,456,245	0.0068	14,912,490
2.7	1	NAIC Designation Category 1.G	2,950,096,045	XXX	XXX	2,950,096,045	0.0014	4,130,134	0.0042	12,390,403	0.0085	25,075,816
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	18,371,221,668	XXX	XXX	18,371,221,668		12,004,768		37,030,707		73,768,918
3.1	2	NAIC Designation Category 2.A	2,606,765,759	XXX	XXX	2,606,765,759	0.0021	5,474,208	0.0063	16,422,624	0.0105	27,371,040
3.2	2	NAIC Designation Category 2.B	5,421,255,838	XXX	XXX	5,421,255,838	0.0025	13,553,140	0.0076	41,201,544	0.0127	68,849,949
3.3	2	NAIC Designation Category 2.C	2,473,867,282	XXX	XXX	2,473,867,282	0.0036	8,905,922	0.0108	26,717,767	0.0180	44,529,611
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	10,501,888,878	XXX	XXX	10,501,888,878		27,933,270		84,341,935		140,750,601
4.1	3	NAIC Designation Category 3.A	431,814,364	XXX	XXX	431,814,364	0.0069	2,979,519	0.0183	7,902,203	0.0262	11,313,536
4.2	3	NAIC Designation Category 3.B	198,632,547	XXX	XXX	198,632,547	0.0099	1,966,462	0.0264	5,243,899	0.0377	7,488,447
4.3	3	NAIC Designation Category 3.C	239,945,665	XXX	XXX	239,945,665	0.0131	3,143,288	0.0350	8,398,098	0.0500	11,997,283
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	870,392,576	XXX	XXX	870,392,576		8,089,270		21,544,200		30,799,267
5.1	4	NAIC Designation Category 4.A	132,884,774	XXX	XXX	132,884,774	0.0184	2,445,080	0.0430	5,714,045	0.0615	8,172,414
5.2	4	NAIC Designation Category 4.B	148,333,235	XXX	XXX	148,333,235	0.0238	3,530,331	0.0555	8,232,495	0.0793	11,762,825
5.3	4	NAIC Designation Category 4.C	148,020,452	XXX	XXX	148,020,452	0.0310	4,588,634	0.0724	10,716,681	0.1034	15,305,315
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	429,238,461	XXX	XXX	429,238,461		10,564,045		24,663,221		35,240,554
6.1	5	NAIC Designation Category 5.A	47,513,890	XXX	XXX	47,513,890	0.0472	2,242,656	0.0846	4,019,675	0.1410	6,699,459
6.2	5	NAIC Designation Category 5.B	41,738,844	XXX	XXX	41,738,844	0.0663	2,767,285	0.1188	4,958,575	0.1980	8,264,291
6.3	5	NAIC Designation Category 5.C	243,360	XXX	XXX	243,360	0.0836	20,345	0.1498	36,455	0.2496	60,743
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	89,496,094	XXX	XXX	89,496,094		5,030,286		9,014,705		15,024,492
7	6	NAIC 6	4,449,001	XXX	XXX	4,449,001			0.2370	1,054,413	0.2370	1,054,413
8		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	31,564,330,851	XXX	XXX	31,564,330,851	XXX	63,621,638	XXX	177,649,182	XXX	296,638,245
		PREFERRED STOCKS										
10	1	Highest Quality	33,913,800	XXX	XXX	33,913,800	0.0005	16,957	0.0016	54,262	0.0033	111,916
11	2	High Quality	528,644,464	XXX	XXX	528,644,464	0.0021	1,110,153	0.0064	3,383,325	0.0106	5,603,631
12	3	Medium Quality	31,119,118	XXX	XXX	31,119,118	0.0099	308,079	0.0263	818,433	0.0376	1,170,079
13	4	Low Quality	2,493,720	XXX	XXX	2,493,720	0.0245	61,096	0.0572	142,641	0.0817	203,737
14	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
15	6	In or Near Default	435,328	XXX	XXX	435,328			0.2370	103,173	0.2370	103,173
16		Affiliated Life with AVR		XXX	XXX							
17		Total Preferred Stocks (Sum of Lines 10 through 16)	596,606,430	XXX	XXX	596,606,430	XXX	1,496,286	XXX	4,501,833	XXX	7,192,535

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1+2+3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4x5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4x7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4x9)
		SHORT-TERM BONDS										
18		Exempt Obligations		XXX	XXX							
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0002		0.0007		0.0013	
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0004		0.0011		0.0023	
19.3	1	NAIC Designation Category 1.C		XXX	XXX		0.0006		0.0018		0.0035	
19.4	1	NAIC Designation Category 1.D		XXX	XXX		0.0007		0.0022		0.0044	
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.0009		0.0027		0.0055	
19.6	1	NAIC Designation Category 1.F		XXX	XXX		0.0011		0.0034		0.0068	
19.7	1	NAIC Designation Category 1.G		XXX	XXX		0.0014		0.0042		0.0085	
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)		XXX	XXX							
20.1	2	NAIC Designation Category 2.A		XXX	XXX		0.0021		0.0063		0.0105	
20.2	2	NAIC Designation Category 2.B	1,078,355	XXX	XXX	1,078,355	0.0025	2,696	0.0076	8,195	0.0127	13,695
20.3	2	NAIC Designation Category 2.C		XXX	XXX		0.0036		0.0108		0.0180	
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	1,078,355	XXX	XXX	1,078,355		2,696		8,195		13,695
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0069		0.0183		0.0262	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0264		0.0377	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0131		0.0350		0.0500	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX							
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0184		0.0430		0.0615	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0238		0.0555		0.0793	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0310		0.0724		0.1034	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX							
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0472		0.0846		0.1410	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0663		0.1188		0.1980	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0836		0.1498		0.2496	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX							
24	6	NAIC 6		XXX	XXX				0.2370		0.2370	
25		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	1,078,355	XXX	XXX	1,078,355	XXX	2,696	XXX	8,195	XXX	13,695
		DERIVATIVE INSTRUMENTS										
26		Exchange Traded	116,245,040	XXX	XXX	116,245,040	0.0005	58,123	0.0016	185,992	0.0033	383,609
27	1	Highest Quality	245,142,019	XXX	XXX	245,142,019	0.0005	122,571	0.0016	392,227	0.0033	808,969
28	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32	6	In or Near Default		XXX	XXX				0.2370		0.2370	
33		Total Derivative Instruments	361,387,059	XXX	XXX	361,387,059	XXX	180,694	XXX	578,219	XXX	1,192,577
34		Total (Lines 9 + 17 + 25 + 33)	32,523,402,695	XXX	XXX	32,523,402,695	XXX	65,301,313	XXX	182,737,430	XXX	305,037,053

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1+2+3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4x5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4x7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4x9)
		MORTGAGE LOANS										
		In Good Standing:										
35		Farm Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
36		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41		Residential Mortgages - All Other			XXX		0.0015		0.0034		0.0046	
42		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43		Commercial Mortgages - All Other - CM1 - Highest Quality	814,643,543		XXX	814,643,543	0.0011	896,108	0.0057	4,643,468	0.0074	6,028,362
44		Commercial Mortgages - All Other - CM2 - High Quality	855,794,638		XXX	855,794,638	0.0040	3,423,179	0.0114	9,756,059	0.0149	12,751,340
45		Commercial Mortgages - All Other - CM3 - Medium Quality	207,244,709		XXX	207,244,709	0.0069	1,429,988	0.0200	4,144,894	0.0257	5,326,189
46		Commercial Mortgages - All Other - CM4 - Low Medium Quality	20,018,275		XXX	20,018,275	0.0120	240,219	0.0343	686,627	0.0428	856,782
47		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53		Farm Mortgages			XXX				0.1942		0.1942	
54		Residential Mortgages - Insured or Guaranteed			XXX				0.0046		0.0046	
55		Residential Mortgages - All Other			XXX				0.0149		0.0149	
56		Commercial Mortgages - Insured or Guaranteed			XXX				0.0046		0.0046	
57		Commercial Mortgages - All Other			XXX				0.1942		0.1942	
58		Total Schedule B Mortgages (Sum of Lines 35 through 57)	1,897,701,165		XXX	1,897,701,165	XXX	5,989,494	XXX	19,231,048	XXX	24,962,674
59		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60		Total Mortgage Loans on Real Estate (Lines 58 + 59)	1,897,701,165		XXX	1,897,701,165	XXX	5,989,494	XXX	19,231,048	XXX	24,962,674

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Col. 1 + 2 + 3)	BASIC CONTRIBUTION 5 Factor	BASIC CONTRIBUTION 6 Amount (Cols. 4 x 5)	RESERVE OBJECTIVE 7 Factor	RESERVE OBJECTIVE 8 Amount (Cols. 4 x 7)	MAXIMUM RESERVE 9 Factor	MAXIMUM RESERVE 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1		Unaffiliated Public	7,572,706	XXX	XXX	7,572,706			0.1580 [a]	1,196,488	0.1580 [a]	1,196,488
2		Unaffiliated Private	153	XXX	XXX	153			0.1945	30	0.1945	30
3		Federal Home Loan Bank	78,686,100	XXX	XXX	78,686,100			0.0061	479,985	0.0097	763,255
4		Affiliated Life with AVR		XXX	XXX							
		Affiliated Investment Subsidiary:										
5		Fixed Income Exempt Obligations					XXX		XXX		XXX	
6		Fixed Income Highest Quality					XXX		XXX		XXX	
7		Fixed Income High Quality					XXX		XXX		XXX	
8		Fixed Income Medium Quality					XXX		XXX		XXX	
9		Fixed Income Low Quality					XXX		XXX		XXX	
10		Fixed Income Lower Quality					XXX		XXX		XXX	
11		Fixed Income In or Near Default					XXX		XXX		XXX	
12		Unaffiliated Common Stock Public							0.1580 [a]		0.1580 [a]	
13		Unaffiliated Common Stock Private							0.1945		0.1945	
14		Real Estate	427,000,437			427,000,437	[b]		[b]		[b]	
15		Affiliated-Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX				0.1580		0.1580	
16		Affiliated - All Other		XXX	XXX				0.1945		0.1945	
17		Total Common Stock (Sum of Lines 1 through 16)	513,259,396			513,259,396	XXX		XXX	1,676,503	XXX	1,959,772
		REAL ESTATE										
18		Home Office Property (General Account only)							0.0912		0.0912	
19		Investment Properties							0.0912		0.0912	
20		Properties Acquired in Satisfaction of Debt							0.1337		0.1337	
21		Total Real Estate (Sum of Lines 18 through 20)					XXX		XXX		XXX	
		OTHER INVESTED ASSETS										
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22		Exempt Obligations		XXX	XXX							
23	1	Highest Quality	6,034,170	XXX	XXX	6,034,170	0.0005	3,017	0.0016	9,655	0.0033	19,913
24	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26	4	Low Quality	157,490,762	XXX	XXX	157,490,762	0.0245	3,858,524	0.0572	9,008,472	0.0817	12,866,995
27	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28	6	In or Near Default	84,152,836	XXX	XXX	84,152,836			0.2370	19,944,222	0.2370	19,944,222
29		Total with Bond Characteristics (Sum of Lines 22 through 28)	247,677,768	XXX	XXX	247,677,768	XXX	3,861,541	XXX	28,962,348	XXX	32,831,130

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Col. 1 + 2 + 3)	BASIC CONTRIBUTION 5 Factor	BASIC CONTRIBUTION 6 Amount (Cols. 4 x 5)	RESERVE OBJECTIVE 7 Factor	RESERVE OBJECTIVE 8 Amount (Cols. 4 x 7)	MAXIMUM RESERVE 9 Factor	MAXIMUM RESERVE 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30	1	Highest Quality	392,571,524	XXX	XXX	392,571,524	0.0005	196,286	0.0016	628,114	0.0033	1,295,486
31	2	High Quality	167,764,087	XXX	XXX	167,764,087	0.0021	352,305	0.0064	1,073,690	0.0106	1,778,299
32	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35	6	In or Near Default		XXX	XXX				0.2370		0.2370	
36		Affiliated Life with AVR		XXX	XXX							
37		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	560,335,611	XXX	XXX	560,335,611	XXX	548,590	XXX	1,701,805	XXX	3,073,785
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38		Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
39		Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
40		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51		Farm Mortgages			XXX				0.1942		0.1942	
52		Residential Mortgages - Insured or Guaranteed			XXX				0.0046		0.0046	
53		Residential Mortgages - All Other			XXX				0.0149		0.0149	
54		Commercial Mortgages - Insured or Guaranteed			XXX				0.0046		0.0046	
55		Commercial Mortgages - All Other			XXX				0.1942		0.1942	
56		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
59		Unaffiliated - In Good Standing - Primarily Senior			XXX		0.0040		0.0114		0.0149	
60		Unaffiliated - In Good Standing All Other	108,278,007		XXX	108,278,007	0.0069	747,118	0.0200	2,165,560	0.0257	2,782,745
61		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62		Unaffiliated - In Process of Foreclosure			XXX				0.1942		0.1942	
63		Total Unaffiliated (Sum of Lines 57 through 62)	108,278,007		XXX	108,278,007	XXX	747,118	XXX	2,165,560	XXX	2,782,745
64		Total with Mortgage Loan Characteristics (Lines 56 + 63)	108,278,007		XXX	108,278,007	XXX	747,118	XXX	2,165,560	XXX	2,782,745

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Col. 1 + 2 + 3)	BASIC CONTRIBUTION 5 Factor	BASIC CONTRIBUTION 6 Amount (Cols. 4 x 5)	RESERVE OBJECTIVE 7 Factor	RESERVE OBJECTIVE 8 Amount (Cols. 4 x 7)	MAXIMUM RESERVE 9 Factor	MAXIMUM RESERVE 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OFCOMMON STOCK										
65		Unaffiliated Public		XXX	XXX				0.1580 [a]		0.1580 [a]	
66		Unaffiliated Private	757,407,536	XXX	XXX	757,407,536			0.1945	147,315,766	0.1945	147,315,766
67		Affiliated Life with AVR		XXX	XXX							
68		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX				0.1580		0.1580	
69		Affiliated Other - All Other	308,417,466	XXX	XXX	308,417,466			0.1945	59,987,197	0.1945	59,987,197
70		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	1,065,825,002	XXX	XXX	1,065,825,002	XXX		XXX	207,302,963	XXX	207,302,963
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71		Home Office Property (General Account only)							0.0912		0.0912	
72		Investment Properties	165,982,665			165,982,665			0.0912	15,137,619	0.0912	15,137,619
73		Properties Acquired in Satisfaction of Debt							0.1337		0.1337	
74		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	165,982,665			165,982,665	XXX		XXX	15,137,619	XXX	15,137,619
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
77		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80		Total LIHTC (Sum of Lines 75 through 79)					XXX		XXX		XXX	
		RESIDUAL TRANCHES OR INTERESTS										
81		Fixed Income Instruments – Unaffiliated		XXX	XXX				0.1580		0.1580	
82		Fixed Income Instruments – Affiliated		XXX	XXX				0.1580		0.1580	
83		Common Stock – Unaffiliated	35,734,768	XXX	XXX	35,734,768			0.1580	5,646,093	0.1580	5,646,093
84		Common Stock – Affiliated	30,722,599	XXX	XXX	30,722,599			0.1580	4,854,171	0.1580	4,854,171
85		Preferred Stock – Unaffiliated	5,343,970	XXX	XXX	5,343,970			0.1580	844,347	0.1580	844,347
86		Preferred Stock – Affiliated		XXX	XXX				0.1580		0.1580	
87		Real Estate – Unaffiliated							0.1580		0.1580	
88		Real Estate – Affiliated							0.1580		0.1580	
89		Mortgage Loans – Unaffiliated		XXX	XXX				0.1580		0.1580	
90		Mortgage Loans – Affiliated		XXX	XXX				0.1580		0.1580	
91		Other – Unaffiliated		XXX	XXX				0.1580		0.1580	
92		Other – Affiliated		XXX	XXX				0.1580		0.1580	
93		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	71,801,337			71,801,337	XXX		XXX	11,344,611	XXX	11,344,611
		ALL OTHER INVESTMENTS										
94		NAIC 1 Working Capital Finance Investments		XXX					0.0042		0.0042	
95		NAIC 2 Working Capital Finance Investments		XXX					0.0137		0.0137	
96		Other Invested Assets - Schedule BA		XXX					0.1580		0.1580	
97		Other Short-Term Invested Assets - Schedule DA		XXX					0.1580		0.1580	
98		Total All Other (Sum of Lines 94, 95, 96 and 97)		XXX			XXX		XXX		XXX	
99		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	2,219,900,389			2,219,900,389	XXX	5,157,249	XXX	266,614,906	XXX	272,472,853

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(b) Determined using same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

Asset Valuation Reserve (Continued)
Basic Contribution, Reserve Objective and Maximum Reserve Calculations Replications (Synthetic) Assets

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
0599999 Totals								

NONE

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
Disposed Death Claims - Ordinary							
100LB41002013	137600	TX	2019	250,000	39		Denied-Misrepresentation
100LB06219732	157511	MI	2020	120,000	121,401		Paid-Compromised
100LB42011611	174354	MI	2021	500,000	602		Denied-Misrepresentation
100LB42061596	181733	SC	2021	500,000	361		Denied-Misrepresentation
100LB42112694	186329	GA	2021	250,000	148		Denied-Misrepresentation
100LB42112962	196882	SC	2021	50,000	332		Denied-Misrepresentation
100LB42148219	197853	ME	2021	50,000	125		Denied-Misrepresentation
100LB42170094	200351	CA	2022	550,000	583		Denied-Misrepresentation
100LB42183463	202956	GA	2022	150,000	126		Denied-Misrepresentation
100LB42186551	203230	TX	2022	200,000	124		Denied-Misrepresentation
100LB42209912	205772	CA	2022	100,000	42		Denied-Misrepresentation
100LB42015868	207888	CT	2022	100,000	555		Denied-Misrepresentation
100LB42016782	208151	LA	2022	100,000	392		Denied-Misrepresentation
100LB09089460	208248	NV	2022	100,000	556		Denied-Misrepresentation
100LB42108852	210002	FL	2022	100,000	335		Denied-Misrepresentation
100LB42045486	210498	VA	2022	150,000	531		Denied-Misrepresentation
100LB42228427	210499	FL	2022	550,000	535		Denied-Misrepresentation
100LB42025054	212062	OK	2022	300,000	1,567		Denied-Misrepresentation
100LB42064895	212232	GA	2022	50,000	433		Denied-Misrepresentation
100LB42172389	212794	SC	2022	1,000,000	2,085		Denied-Misrepresentation
100LB42051980	212936	FL	2022	400,000	1,088		Denied-Misrepresentation
100LB42192792	215208	GA	2022	300,000	237		Denied-Misrepresentation
100LB42148873	215223	TN	2022	550,000	699		Denied-Misrepresentation
100LB09146080	215274	CA	2022	313,200	200,371		Denied-Misrepresentation
100LB42200563	215797	DE	2022	250,000	542		Denied-Misrepresentation
100LB42051306	216370	PA	2022	100,000	1,217		Denied-Misrepresentation
100LB42108900	216790	ME	2022	200,000	1,212		Denied-Misrepresentation
100LB42033170	217976	IA	2022	150,000	1,164		Denied-Misrepresentation
100LB42109362	218361	CO	2022	500,000	849		Denied-Misrepresentation
100LB42124548	218363	CA	2022	500,000	633		Denied-Misrepresentation
100LB42124438	218366	PA	2022	500,000	1,853		Denied-Misrepresentation
100LB42225832	218676	CA	2022	1,000,000	963		Denied-Misrepresentation
100LB42164285	219253	GA	2022	300,000	652		Denied-Misrepresentation
100LB42121285	219719	TX	2022	950,000	3,303		Denied-Misrepresentation
100LB42056966	220451	NC	2022	500,000	630		Denied-Misrepresentation
100LB42226827	221597	SC	2022	1,000,000	1,062		Denied-Misrepresentation
100LB42117746	222910	AL	2023	500,000	3,147		Denied-Misrepresentation
100LB42104855	223284	KS	2023	600,000	4,265		Denied-Misrepresentation
100LB42209269	224363	SC	2023	200,000	1,034		Denied-Misrepresentation
100LB42098621	225462	CA	2023	750,000	4,240		Denied-Misrepresentation
0199999 - Disposed Death Claims - Ordinary				14,733,200	360,036		XXX
Subtotals - Disposed Death Claims - Credit							
Disposed Death Claims - Group							
Disposed Death Claims - Industrial							
0599999 - Subtotals - Disposed - Death Claims				14,733,200	360,036		XXX
Additional Accidental Death Benefits - Ordinary							
Additional Accidental Death Benefits - Credit							
Additional Accidental Death Benefits - Group							
Additional Accidental Death Benefits - Industrial							
Disability Benefits Claims - Ordinary							
Disability Benefits Claims - Credit							
Disability Benefits Claims - Group							
Disability Benefits Claims - Industrial							
Matured Endowments Claims - Ordinary							
Matured Endowments Claims - Credit							
Matured Endowments Claims - Group							
Matured Endowments Claims - Industrial							
Annuities With Life Contingencies Claims - Ordinary							
Annuities With Life Contingencies Claims - Credit							
Annuities With Life Contingencies Claims - Group							
Annuities With Life Contingencies Claims - Industrial							
2699999 - Subtotals - Claims Disposed of During Current Year				14,733,200	360,036		XXX
Resisted Death Claims - Ordinary							
Resisted Death Claims - Credit							
Resisted Death Claims - Group							
Resisted Death Claims - Industrial							
Resisted Additional Accidental Death Benefits - Ordinary							
Resisted Additional Accidental Death Benefits - Credit							
Resisted Additional Accidental Death Benefits - Group							
Resisted Additional Accidental Death Benefits - Industrial							
Resisted Disability Benefits Claims - Ordinary							
Resisted Disability Benefits Claims - Credit							
Resisted Disability Benefits Claims - Group							
Resisted Disability Benefits Claims - Industrial							
Resisted Matured Endowments Claims - Ordinary							
Resisted Matured Endowments Claims - Credit							
Resisted Matured Endowments Claims - Group							
Resisted Matured Endowments Claims - Industrial							
Resisted Annuities With Life Contingencies - Ordinary							
Resisted Annuities With Life Contingencies - Credit							
Resisted Annuities With Life Contingencies - Group							
Resisted Annuities With Life Contingencies - Industrial							
5399999 Totals				14,733,200	360,036		XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

	Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %
1. Premiums written		XXX		XXX		XXX		XXX		XXX		XXX		XXX
2. Premiums earned		XXX		XXX		XXX		XXX		XXX		XXX		XXX
3. Incurred claims														
4. Cost containment expenses														
5. Incurred claims and cost containment expenses (Lines 3 and 4)														
6. Increase in contract reserves														
7. Commissions (a)														
8. Other general insurance expenses														
9. Taxes, licenses and fees														
10. Total other expenses incurred														
11. Aggregate write-ins for deductions														
12. Gain from underwriting before dividends or refunds														
13. Dividends or refunds														
14. Gain from underwriting after dividends or refunds														
DETAILS OF WRITE-INS														
1101.														
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)														

NONE

	Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
	15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %	23 Amount	24 %	25 Amount	26 %
1. Premiums written		XXX		XXX		XXX		XXX		XXX		XXX
2. Premiums earned		XXX		XXX		XXX		XXX		XXX		XXX
3. Incurred claims												
4. Cost containment expenses												
5. Incurred claims and cost containment expenses (Lines 3 and 4)												
6. Increase in contract reserves												
7. Commissions (a)												
8. Other general insurance expenses												
9. Taxes, licenses and fees												
10. Total other expenses incurred												
11. Aggregate write-ins for deductions												
12. Gain from underwriting before dividends or refunds												
13. Dividends or refunds												
14. Gain from underwriting after dividends or refunds												
DETAILS OF WRITE-INS												
1101.												
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)												

(a) Includes $ ..... reported as “Contract, membership and other fees retained by agents.”

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

PART 2 - RESERVES AND LIABILITIES

NONE

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Premium Reserves:													
1. Unearned premiums													
2. Advance premiums													
3. Reserve for rate credits													
4. Total premium reserves, current year													
5. Total premium reserves, prior year													
6. Increase in total premium reserves													
B. Contract Reserves:													
1. Additional reserves (a)													
2. Reserve for future contingent benefits													
3. Total contract reserves, current year													
4. Total contract reserves, prior year													
5. Increase in contract reserves													
C. Claim Reserves and Liabilities:													
1. Total current year													
2. Total prior year													
3. Increase													

PART 3 - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
1. Claims paid during the year:													
1.1 On claims incurred prior to current year													
1.2 On claims incurred during current year													
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	(17,441)												(17,441)
2.2 On claims incurred during current year	17,441												17,441
3. Test:													
3.1 Lines 1.1 and 2.1	(17,441)												(17,441)
3.2 Claim reserves and liabilities, December 31, prior year													
3.3 Line 3.1 minus Line 3.2	(17,441)												(17,441)

PART 4 - REINSURANCE

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Reinsurance Assumed:													
1. Premiums written													
2. Premiums earned													
3. Incurred claims	(8,577)												(8,577)
4. Commissions													
B. Reinsurance Ceded:													
1. Premiums written	5,179												5,179
2. Premiums earned	5,322												5,322
3. Incurred claims	60,584												60,584
4. Commissions	30										30		

(a) Includes $ ..... premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:													
1. Incurred claims												69,161	69,161
2. Beginning claim reserves and liabilities												643,538	643,538
3. Ending claim reserves and liabilities												582,423	582,423
4. Claims paid												130,276	130,276
B. Assumed Reinsurance:													
1. Incurred claims												(8,577)	(8,577)
2. Beginning claim reserves and liabilities												121,424	121,424
3. Ending claim reserves and liabilities												112,847	112,847
4. Claims paid													
C. Ceded Reinsurance:													
1. Incurred claims												60,584	60,584
2. Beginning claim reserves and liabilities												764,962	764,962
3. Ending claim reserves and liabilities												695,270	695,270
4. Claims paid												130,276	130,276
D. Net:													
1. Incurred claims													
2. Beginning claim reserves and liabilities													
3. Ending claim reserves and liabilities													
4. Claims paid													
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred claims and cost containment expenses													
2. Beginning reserves and liabilities													
3. Ending reserves and liabilities													
4. Paid claims and cost containment expenses													

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
General Account - Affiliates - U.S. - Captive												
General Account - Affiliates - U.S. - Other												
66044	46-0164570	12/30/2020	MIDLAND NATL LIFE INS CO	IA	YRT/I	OL			624,506			
0299999 - General Account - Affiliates - U.S. - Other									624,506			
0399999 - General Account - Affiliates - U.S. - Total									624,506			
General Account - Affiliates - Non-U.S. - Captive												
General Account - Affiliates - Non-U.S. - Other												
0799999 - General Account - Affiliates - Total Affiliates									624,506			
General Accoun - Non-Affiliates - U.S. Non-Affiliates												
60895	35-0145825	01/01/1981	AMERICAN UNITED LIFE INS CO	IN	YRT/I	OL	56,605	4,815	5,368			
65056	38-1659835	11/30/1999	JACKSON NATL LIFE INS CO	MI	CO/I	FA		71,026,229	1,224,016			
60704	94-1516991	10/01/2006	WILTON REASSUR LIFE CO OF NY	NY	CO/I	OL	35,977,843	550,072	233,166			
60704	94-1516991	10/01/2006	WILTON REASSUR LIFE CO OF NY	NY	YRT/I	OL	434,033,984	1,100,326	5,946,478			
0899999 - General Account - Non-Affiliates - U.S. Non-Affiliates							470,068,432	72,681,441	7,409,029			
General Account - Non-Affiliates - Non-U.S. Non-Affiliates												
1099999 - General Account - Non-Affiliates - Total Non-Affiliates							470,068,432	72,681,441	7,409,029			
1199999 - General Account - Total General Account							470,068,432	72,681,441	8,033,535			
Separate Accounts - Affiliates - U.S. - Captive												
Separate Accounts - Affiliates - U.S. - Other												
Separate Accounts - Affiliates - Non-U.S. - Captive												
Separate Accounts - Affiliates - Non-U.S. - Other												
Separate Accounts - Non-Affiliates - U.S. Non-Affiliates												
Separate Accounts - Non-Affiliates - Non-U.S. Non-Affiliates												
2399999 - Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							470,068,432	72,681,441	8,033,535			
9999999 Totals							470,068,432	72,681,441	8,033,535			

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type Of Reinsurance Assumed	7 Type Of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than For Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
Affiliates - U.S. - Captive												
Affiliates - U.S. - Other												
Affiliates - Non-U.S. - Captive												
Affiliates - Non-U.S. - Other												
Non-Affiliates - U.S. Non-Affiliates												
20583	13-1290712	09/01/1975	XL REINS AMER INC	NY	OTH/I	OH			110,383	2,465		
0899999 - Non-Affiliates - U.S. Non-Affiliates									110,383	2,465		
Non-Affiliates - Non-U.S. Non-Affiliates												
1099999 - Non-Affiliates - Total Non-Affiliates									110,383	2,465		
1199999 - Total U.S. (Sum of 0399999 and 0899999)									110,383	2,465		
9999999 Totals									110,383	2,465		

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
Life and Annuity - Affiliates - U.S. - Captive						
Life and Annuity - Affiliates - U.S. - Other						
66044	46-0164570	01/01/2014	MIDLAND NATL LIFE INS CO	IA		1,529,008
0299999 - Life and Annuity - Affiliates - U.S. - Other						1,529,008
0399999 - Life and Annuity - Affiliates - U.S. - Total						1,529,008
Life and Annuity - Affiliates - Non-U.S. - Captive						
Life and Annuity - Affiliates - Non-U.S. - Other						
	98-1600408	10/01/2021	SFG BERMUDA, LTD.	BMU		9,071,401
0599999 - Life and Annuity - Affiliates - Non-U.S. - Other						9,071,401
0699999 - Life and Annuity - Affiliates - Non-U.S. - Total						9,071,401
0799999 - Life and Annuity - Affiliates - Total Affiliates						10,600,409
Life and Annuity - Non-Affiliates - U.S. Non-Affiliates						
80659	82-4533188	02/01/1985	US BUSINESS OF CANADA LIFE ASSUR CO	MI	22,056	2,199,769
68276	48-1024691	02/01/1983	EMPLOYERS REASSUR CORP	KS	487,794	2,623,716
86258	13-2572994	09/01/1981	GENERAL RE LIFE CORP	CT	211,024	232,804
83607	43-1380564	10/01/2009	CLEAR SPRING LIFE & ANN CO	DE		748,115
83607	43-1380564	07/01/2010	CLEAR SPRING LIFE & ANN CO	DE		2,419,176
88340	59-2859797	08/01/1984	HANNOVER LIFE REASSUR CO OF AMER	FL	1,590,217	6,679,938
65676	35-0472300	07/16/1981	LINCOLN NATL LIFE INS CO	IN	1,819,092	3,282,087
66346	58-0828824	01/01/1984	MUNICH AMER REASSUR CO	GA	2,546,901	10,832,578
93572	43-1235868	02/15/1999	RGA REINS CO	MO	2,968,040	14,918,089
64688	75-6020048	06/15/2007	SCOR GLOBAL LIFE AMER REINS CO	DE	50,127	45,733
64688	75-6020048	04/01/2002	SCOR GLOBAL LIFE AMER REINS CO	DE	197,238	1,100,063
64688	75-6020048	02/15/1999	SCOR GLOBAL LIFE AMER REINS CO	DE	728,611	1,573,555
97071	13-3126819	10/02/2000	SCOR GLOBAL LIFE USA REINS CO	DE	1,248,085	4,857,917
87572	23-2038295	04/20/2001	SCOTTISH RE US INC	DE	3,553,402	44,568
68713	84-0499703	12/01/1986	SECURITY LIFE OF DENVER INS CO	CO	1,491,004	15,042,315
82627	06-0839705	02/01/1983	SWISS RE LIFE & HLTH AMER INC	MO	2,458,496	9,653,651
0899999 - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates					19,372,086	76,254,071
Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates						
00000	AA-3194154	01/01/2005	Chubb Tempest Life Reins Ltd	BMU	7,790	
00000	AA-1580095	09/04/2007	THE TOA REINS CO LTD	JPN	303,055	1,850,636
0999999 - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates					310,845	1,850,636
1099999 - Life and Annuity - Non-Affiliates - Total Non-Affiliates					19,682,931	78,104,707
1199999 - Life and Annuity - Total Life and Annuity					19,682,931	88,705,116
Accident and Health - Affiliates - U.S. - Captive						
Accident and Health - Affiliates - U.S. - Other						
Accident and Health - Affiliates - Non-U.S. - Captive						
Accident and Health - Affiliates - Non-U.S. - Other						
Accident and Health - Non-Affiliates - U.S. Non-Affiliates						
80624	13-1851754	04/01/1994	AMERICAN PROGRESSIVE L&H INS OF NY	NY		9,844
65056	38-1659835	07/01/1997	JACKSON NATL LIFE INS CO	MI		10,062
1999999 - Accident and Health - Non-Affiliates - U.S. Non-Affiliates						19,906
Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates						
2199999 - Accident and Health - Non-Affiliates - Total Non-Affiliates						19,906
2299999 - Accident and Health - Total Accident and Health						19,906
2399999 - Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					19,372,086	77,802,985
2499999 - Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					310,845	10,922,037
9999999 Totals—Life, Annuity and Accident and Health					19,682,931	88,725,022

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken 9 Current Year	Reserve Credit Taken 10 Prior Year	11 Premiums	Outstanding Surplus Relief 12 Current Year	Outstanding Surplus Relief 13 Prior Year	14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
General Account - Authorized - Affiliates - U.S. - Captive														
00000	27-4013872	12/31/2012	MIDLAND REINSURANCE COMPANY	IA	COFW/I	AXXX	175,781,500	1,373,557,099	1,506,796,181	60,607,621	6,850,372	7,421,237		893,453,488
00000	61-1583842	12/31/2011	SOLBERG REINSURANCE COMPANY	IA	COFW/I	XXXL	13,316,636,360	367,151,349	384,597,471	28,012,979	4,414,498	8,828,995		144,204,631
00000	84-3081181	09/30/2019	CANAL REINSURANCE COMPANY	IA	COFW/I	XXXL	17,750,186,581	416,237,402	378,934,851	46,309,755	45,049,956	49,145,407		201,971,390
0199999 - General Account - Authorized - Affiliates - U.S. - Captive							31,242,604,441	2,156,945,850	2,270,328,502	134,930,354	56,314,826	65,395,639		1,239,629,509
General Account - Authorized - Affiliates - U.S. - Other														
66044	46-0164570	01/01/2014	MIDLAND NATL LIFE INS CO	IA	CO/I	FA		164,289,615	249,944,541					
66044	46-0164570	12/30/2020	MIDLAND NATL LIFE INS CO	IA	YRT/I	OL				761,664				
0299999 - General Account - Authorized - Affiliates - U.S. - Other								164,289,615	249,944,541	761,664				
0399999 - General Account - Authorized - Affiliates - U.S. - Total							31,242,604,441	2,321,235,466	2,520,273,043	135,692,019	56,314,826	65,395,639		1,239,629,509
General Account - Authorized - Affiliates - Non-U.S. - Captive														
General Account - Authorized - Affiliates - Non-U.S. - Other														
0799999 - General Account - Authorized - Affiliates - Total Authorized Affiliates							31,242,604,441	2,321,235,466	2,520,273,043	135,692,019	56,314,826	65,395,639		1,239,629,509
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates														
60895	35-0145825	01/01/1971	AMERICAN UNITED LIFE INS CO	IN	CO/I	OL	150,550	135,738	137,438	22,495				
60895	35-0145825	02/01/1985	AMERICAN UNITED LIFE INS CO	IN	YRT/I	OL	213,935							
80659	82-4533188	02/01/1985	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	OL		16,143	16,552	2,423				
80659	82-4533188	02/01/1985	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	XXXL	63,106,781	2,489,163	3,159,980	164,732				
80659	82-4533188	02/01/1985	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	4,641,044							
80659	82-4533188	05/11/1990	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	1,019,120,478	966,630	933,450	1,325,203				
80659	82-4533188	05/11/1990	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	XXXLO				2,303,485				
68276	48-1024691	09/15/1979	EMPLOYERS REASSUR CORP	KS	CO/I	OL	25	40		81				
68276	48-1024691	09/15/1979	EMPLOYERS REASSUR CORP	KS	CO/I	AXXX	44,235	366	224	503				
68276	48-1024691	09/15/1979	EMPLOYERS REASSUR CORP	KS	CO/I	XXXL	4,195,666	31,007	38,255	44,336				
68276	48-1024691	01/01/1982	EMPLOYERS REASSUR CORP	KS	YRT/I	OL	879,504,683	11,119,820	10,444,778	4,660,971				
68276	48-1024691	02/01/1985	EMPLOYERS REASSUR CORP	KS	YRT/I	OL	213,935							
68276	48-1024691	01/01/1982	EMPLOYERS REASSUR CORP	KS	YRT/I	XXXLO	75,328,814	638,224	604,627	385,515				
86258	13-2572994	08/24/1967	GENERAL RE LIFE CORP	CT	CO/I	OL	3,201	4,718		71,651				
86258	13-2572994	08/24/1967	GENERAL RE LIFE CORP	CT	CO/I	XXXL	216,838,951	3,988,984	5,353,508	447,300				
86258	13-2572994	08/24/1967	GENERAL RE LIFE CORP	CT	YRT/I	OL	85,097,517	65,145	92,282	858,624				
83607	43-1380564	10/01/2009	CLEAR SPRING LIFE & ANN CO	DE	CO/I	FA		77,201,887	102,456,321					
83607	43-1380564	07/01/2010	CLEAR SPRING LIFE & ANN CO	DE	CO/I	IA		428,402,222	475,279,315	1,019,633				
88340	59-2859797	08/01/1984	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	OL	2,650,560	23,052	24,457	112,562				
88340	59-2859797	11/01/1984	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	4,958,356,648	2,712,715	2,436,487	1,329,123				
88340	59-2859797	11/01/1984	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	XXXLO	7,120,557,835	7,909,600	7,248,022	23,942,472				
88340	59-2859797	01/01/2016	HANNOVER LIFE REASSUR CO OF AMER	FL	COFW/I	IA		31,427,609	33,469,337	23,385,489				
88340	59-2859797	01/01/2016	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	IA		107,819,686	94,175,211	(17,333)				98,562,694
65676	35-0472300	11/01/1981	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	7,110,124	179,093	180,556	143,244				
65676	35-0472300	11/01/1981	LINCOLN NATL LIFE INS CO	IN	CO/I	AXXX	26,450	366	224	258				
65676	35-0472300	11/01/1981	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	8,585,476	146,042	179,030	59,439				
65676	35-0472300	06/01/1982	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	634,814,512	5,314,590	5,077,286	6,695,251				
65676	35-0472300	06/01/1982	LINCOLN NATL LIFE INS CO	IN	YRT/I	XXXLO	19,324,613	184,103	171,045	175,024				
65676	35-0472300	02/01/1985	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	4,729,250							
66346	58-0828824	01/01/1984	MUNICH AMER REASSUR CO	GA	CO/I	OL	6,886,305	40,149	46,370	309,298				
66346	58-0828824	01/01/1984	MUNICH AMER REASSUR CO	GA	CO/I	AXXX	195,901							
66346	58-0828824	08/16/1973	MUNICH AMER REASSUR CO	GA	YRT/I	OL	1,929,165,001	1,716,502	486,098	6,694,130				
66346	58-0828824	08/16/1973	MUNICH AMER REASSUR CO	GA	YRT/I	XXXLO	15,256,399,254	13,768,193	13,528,673	6,013,673				
66346	58-0828824	02/01/1985	MUNICH AMER REASSUR CO	GA	YRT/I	OL	156,265							
93572	43-1235868	02/01/1985	RGA REINS CO	MO	CO/I	OL	3,786,830	158,240	150,699	192,260				
93572	43-1235868	02/01/1985	RGA REINS CO	MO	CO/I	AXXX	195,901							
93572	43-1235868	02/01/1985	RGA REINS CO	MO	CO/I	XXXL	432,936,153	7,953,842	13,166,304	1,678,338				
93572	43-1235868	02/01/1985	RGA REINS CO	MO	YRT/I	OL	5,768,468,474	24,603,817	23,203,872	16,485,994				
93572	43-1235868	02/01/1985	RGA REINS CO	MO	YRT/I	XXXLO	3,547,625,354	5,215,198	4,662,474	25,757,668				
93572	43-1235868	09/01/2010	RGA REINS CO	MO	YRT/I	OL	2,529,546,018	1,212,402	1,136,527	10,945,191				
64688	75-6020048	01/01/2000	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	OL		284,139	269,577	128,036				
64688	75-6020048	01/01/2000	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	AXXX	103,542	4,815	4,158	934				
64688	75-6020048	01/01/2000	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	XXXL	798,060,193	19,502,147	26,036,142	3,119,876				
64688	75-6020048	02/01/1985	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	5,924,263							
64688	75-6020048	04/27/1998	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	322,480,386	2,053,147	1,966,996	1,384,450				
64688	75-6020048	04/27/1998	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	XXXLO	64,884,626	436,247	429,880	2,471,431				

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken 9 Current Year	Reserve Credit Taken 10 Prior Year	11 Premiums	Outstanding Surplus Relief 12 Current Year	Outstanding Surplus Relief 13 Prior Year	14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
64688	75-6020048	10/13/2003	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	1,604,874,832	569,500	705,021	14,356				
64688	75-6020048	10/13/2003	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	XXXL0	302,633,059	839,106	893,570	6,527,063				
87017	62-1003368	10/13/2003	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	OL		46	64	133				
87017	62-1003368	10/13/2003	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	AXXX	35,265	489	298	344				
87017	62-1003368	10/13/2003	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	XXXL	6,686,456	92,435	110,924	55,071				
87017	62-1003368	10/13/2003	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	4,126,411	5,427	5,101					
87017	62-1003368	10/13/2003	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	XXXL0	19,584	18	16	48,116				
97071	13-3126819	07/13/1987	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	411,450	50,433	48,494	28,336				
97071	13-3126819	07/13/1987	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	99,183,338	3,388,105	3,747,907	316,153				
97071	13-3126819	01/11/1960	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	2,647,138,295	6,205,779	7,394,718	3,064,850				
97071	13-3126819	01/11/1960	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	XXXL0	1,377,392,165	2,960,231	2,890,505	14,637,424				
87572	23-2038295	02/01/2001	SCOTTISH RE US INC	DE	CO/I	OL	92,950	28,898	266,073	54,140				
87572	23-2038295	02/01/2001	SCOTTISH RE US INC	DE	CO/I	XXXL	670,842	9,441	1,112,459	105,354				
87572	23-2038295	02/02/2001	SCOTTISH RE US INC	DE	YRT/I	OL	39,936	25,777	23,430	45,887				
87572	23-2038295	02/02/2001	SCOTTISH RE US INC	DE	YRT/I	XXXL0				82,923				
68713	84-0499703	12/01/1986	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	1,659,135	117,106	112,318	176,255				
68713	84-0499703	12/01/1986	SECURITY LIFE OF DENVER INS CO	CO	CO/I	AXXX	105,295	5,130	4,606	2,281				
68713	84-0499703	12/01/1986	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	996,853,409	44,087,865	51,788,778	2,882,991				
68713	84-0499703	02/01/1985	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	213,933							
68713	84-0499703	03/01/1988	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	379,778,264	1,237,277	1,018,154	3,360,246				
68713	84-0499703	03/01/1988	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	XXXL0	32,129,913	231,666	241,503	2,620,307				
82627	06-0839705	11/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	13,691,783	1,697,814	1,668,924	1,520,740				
82627	06-0839705	11/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	AXXX	366,840	6,756	5,819	1,668				
82627	06-0839705	11/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	692,612,457	31,174,838	35,688,568	3,713,226				
82627	06-0839705	10/01/1993	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	83,802,399	29,485,130	30,336,546					
82627	06-0839705	10/01/1993	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	137,350	446	335					
82627	06-0839705	01/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	CO/G	XXXL	21,787,500	125,175	133,479					
82627	06-0839705	01/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	2,656,250	35,138	37,569					
82627	06-0839705	01/01/1968	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	6,116,655,593	20,168,865	19,046,438	15,867,260				
82627	06-0839705	01/01/1968	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL0	6,386,088,237	9,036,419	8,094,920	19,353,119				
82627	06-0839705	02/01/1985	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	15,202,775							
0899999 - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates							66,558,472,239	909,309,557	991,947,450	216,792,005				98,562,694
General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates														
1099999 - General Account - Authorized - Non-Affiliates - Total Authorized Non-Affiliates							66,558,472,239	909,309,557	991,947,450	216,792,005				98,562,694
1199999 - General Account - Authorized - Total General Account Authorized							97,801,076,680	3,230,545,023	3,512,220,494	352,484,023	56,314,826	65,395,639		1,338,192,203
General Account - Unauthorized - Affiliates - U.S. - Captive														
General Account - Unauthorized - Affiliates - U.S. - Other														
General Account - Unauthorized - Affiliates - Non-U.S. - Captive														
General Account - Unauthorized - Affiliates - Non-U.S. - Other														
General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates														
General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates														
00000	AA-3194154	01/01/2005	Chubb Tempest Life Reins Ltd	BMU	YRT/I	OL	13,739,532	17,103	16,867	12,309				
00000	AA-3194154	01/01/2005	Chubb Tempest Life Reins Ltd	BMU	YRT/I	XXXL0	99,249,145	319,693	378,260	397,425				
00000	AA-1580095	09/04/2007	THE TOA REINS CO LTD	JPN	YRT/I	OL	1,723,024,237	1,244,682	1,156,627	9,538,525				
2099999 - General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates							1,836,012,914	1,581,478	1,551,754	9,948,260				
2199999 - General Account -, Unauthorized - Non-Affiliates - Total Unauthorized Non-Affiliates							1,836,012,914	1,581,478	1,551,754	9,948,260				
2299999 - General Account - Unauthorized - Total General Account Unauthorized							1,836,012,914	1,581,478	1,551,754	9,948,260				
General Account - Certified - Affiliates - U.S. - Captive														
General Account - Certified - Affiliates - U.S. - Other														
General Account - Certified - Affiliates - Non-U.S. - Captive														
General Account - Certified - Affiliates - Non-U.S. - Other														
General Account - Certified - Non-Affiliates - U.S. Non-Affiliates														
General Account - Certified - Non-Affiliates - Non-U.S. Non-Affiliates														
00000	AA-1460100	12/31/2020	New Reins Co Ltd	CHE	COFW/I	AXXX	2,075,136,969	1,344,182,843	1,208,672,341	77,784,112	123,990,954	131,284,540		1,046,589,774
3199999 - General Account - Certified - Non-Affiliates - Non-U.S. Non-Affiliates							2,075,136,969	1,344,182,843	1,208,672,341	77,784,112	123,990,954	131,284,540		1,046,589,774
3299999 - General Account - Certified - Non-Affiliates - Total Certified Non-Affiliates							2,075,136,969	1,344,182,843	1,208,672,341	77,784,112	123,990,954	131,284,540		1,046,589,774
3399999 - General Account - Total General Account Certified							2,075,136,969	1,344,182,843	1,208,672,341	77,784,112	123,990,954	131,284,540		1,046,589,774
General Account - Reciprocal Jurisdiction - Affiliates - U.S. - Captive														
General Account - Reciprocal Jurisdiction - Affiliates - U.S. - Other														

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Captive														
General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Other														
00000	98-1600408	10/01/2021	SFG BERMUDA, LTD.	BMU	COFW/I	IA		4,080,570,905	1,986,895,431	2,207,516,113				4,026,835,443
00000	98-1600408	10/01/2021	SFG BERMUDA, LTD.	BMU	COFW/I	FA		597,306,388	576,402,288	14,825,619				600,186,650
3899999 - General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Other								4,677,877,293	2,563,297,719	2,222,341,731				4,627,022,093
3999999 - General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Total								4,677,877,293	2,563,297,719	2,222,341,731				4,627,022,093
4099999 - General Account - Reciprocal Jurisdiction - Affiliates - Total Reciprocal Jurisdiction Affiliates								4,677,877,293	2,563,297,719	2,222,341,731				4,627,022,093
General Account - Reciprocal Jurisdiction - Non-Affiliates - U.S. Non-Affiliates														
General Account - Reciprocal Jurisdiction - Non-Affiliates - Non-U.S. Non-Affiliates														
4499999 - General Account - Total General Account Reciprocal Jurisdiction								4,677,877,293	2,563,297,719	2,222,341,731				4,627,022,093
4599999 - General Account - Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							101,712,226,563	9,254,186,636	7,285,742,308	2,662,558,127	180,305,781	196,680,179		7,011,804,069
Separate Accounts - Authorized - Affiliates - U.S. - Captive														
Separate Accounts - Authorized - Affiliates - U.S. - Other														
Separate Accounts - Authorized - Affiliates - Non-U.S. - Captive														
Separate Accounts - Authorized - Affiliates - Non-U.S. - Other														
Separate Accounts - Authorized - Non-Affiliates - U.S. Non-Affiliates														
Separate Accounts - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates														
Separate Accounts - Unauthorized - Affiliates - U.S. - Captive														
Separate Accounts - Unauthorized - Affiliates - U.S. - Other														
Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Captive														
Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Other														
Separate Accounts - Unauthorized - Non-Affiliates - U.S. Non-Affiliates														
Separate Accounts - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates														
Separate Accounts - Certified - Affiliates - U.S. - Captive														
Separate Accounts - Certified - Affiliates - U.S. - Other														
Separate Accounts - Certified - Affiliates - Non-U.S. - Captive														
Separate Accounts - Certified - Affiliates - Non-U.S. - Other														
Separate Accounts - Certified - Non-Affiliates - U.S. Non-Affiliates														
Separate Accounts - Certified - Non-Affiliates - Non-U.S. Non-Affiliates														
Separate Accounts - Reciprocal Jurisdiction - Affiliates - U.S. - Captive														
Separate Accounts - Reciprocal Jurisdiction - Affiliates - U.S. - Other														
Separate Accounts - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Captive														
Separate Accounts - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Other														
Separate Accounts - Reciprocal Jurisdiction - Non-Affiliates - U.S. Non-Affiliates														
Separate Accounts - Reciprocal Jurisdiction - Non-Affiliates - Non-U.S. Non-Affiliates														
9199999 - Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							97,801,076,680	3,230,545,023	3,512,220,494	352,484,023	56,314,826	65,395,639		1,338,192,203
9299999 - Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							3,911,149,883	6,023,641,614	3,773,521,815	2,310,074,103	123,990,954	131,284,540		5,673,611,866
9999999 Totals							101,712,226,563	9,254,186,636	7,285,742,308	2,662,558,127	180,305,781	196,680,179		7,011,804,069

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Premiums	9 Unearned Premiums (Estimated)	10 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief 11 Current Year	Outstanding Surplus Relief 12 Prior Year	13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
General Account - Authorized - Affiliates - U.S. - Captive													
General Account - Authorized - Affiliates - U.S. - Other													
General Account - Authorized - Affiliates - Non-U.S. - Captive													
General Account - Authorized - Affiliates - Non-U.S. - Other													
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates													
80624	13-1851754	04/01/1994	AMERICAN PROGRESSIVE L&H INS OF NY	NY	OTH/I	OH	4,986	2,635	543				
65056	38-1659835	11/30/1999	JACKSON NATL LIFE INS CO	MI	OTH/I	OH		118	328,081				
65056	38-1659835	11/30/1999	JACKSON NATL LIFE INS CO	MI	OTH/I	OH	192		346,912				
0899999 - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates							5,179	2,753	675,536				
General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates													
1099999 - General Account - Authorized - Non-Affiliates - Total Authorized Non-Affiliates							5,179	2,753	675,536				
1199999 - General Account - Authorized - Total General Account Authorized							5,179	2,753	675,536				
General Account - Unauthorized - Affiliates - U.S. - Captive													
General Account - Unauthorized - Affiliates - U.S. - Other													
General Account - Unauthorized - Affiliates - Non-U.S. - Captive													
General Account - Unauthorized - Affiliates - Non-U.S. - Other													
General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates													
General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates													
General Account - Certified - Affiliates - U.S. - Captive													
General Account - Certified - Affiliates - U.S. - Other													
General Account - Certified - Affiliates - Non-U.S. - Captive													
General Account - Certified - Affiliates - Non-U.S. - Other													
General Account - Certified - Non-Affiliates - U.S. Non-Affiliates													
General Account - Certified - Non-Affiliates - Non-U.S. Non-Affiliates													
General Account - Reciprocal Jurisdiction - Affiliates - U.S. - Captive													
General Account - Reciprocal Jurisdiction - Affiliates - U.S. - Other													
General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Captive													
General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Other													
General Account - Reciprocal Jurisdiction - Non-Affiliates - U.S. Non-Affiliates													
General Account - Reciprocal Jurisdiction - Non-Affiliates - Non-U.S. Non-Affiliates													
4599999 - General Account - Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							5,179	2,753	675,536				
Separate Accounts - Authorized - Affiliates - U.S. - Captive													
Separate Accounts - Authorized - Affiliates - U.S. - Other													
Separate Accounts - Authorized - Affiliates - Non-U.S. - Captive													
Separate Accounts - Authorized - Affiliates - Non-U.S. - Other													
Separate Accounts - Authorized - Non-Affiliates - U.S. Non-Affiliates													
Separate Accounts - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates													
Separate Accounts - Unauthorized - Affiliates - U.S. - Captive													
Separate Accounts - Unauthorized - Affiliates - U.S. - Other													
Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Captive													
Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Other													
Separate Accounts - Unauthorized - Non-Affiliates - U.S. Non-Affiliates													
Separate Accounts - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates													
Separate Accounts - Certified - Affiliates - U.S. - Captive													
Separate Accounts - Certified - Affiliates - U.S. - Other													
Separate Accounts - Certified - Affiliates - Non-U.S. - Captive													
Separate Accounts - Certified - Affiliates - Non-U.S. - Other													
Separate Accounts - Certified - Non-Affiliates - U.S. Non-Affiliates													
Separate Accounts - Certified - Non-Affiliates - Non-U.S. Non-Affiliates													
Separate Accounts - Reciprocal Jurisdiction - Affiliates - U.S. - Captive													
Separate Accounts - Reciprocal Jurisdiction - Affiliates - U.S. - Other													
Separate Accounts - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Captive													
Separate Accounts - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Other													
Separate Accounts - Reciprocal Jurisdiction - Non-Affiliates - U.S. Non-Affiliates													
Separate Accounts - Reciprocal Jurisdiction - Non-Affiliates - Non-U.S. Non-Affiliates													
9199999 - Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							5,179	2,753	675,536				
9999999 Totals							5,179	2,753	675,536				

SCHEDULE S - PART 4

Reinsurance Ceded To Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols. 5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols 9+11+12+13+14 but not in Excess of Col. 8
General Account - Life and Annuity - Affiliates - U.S. - Captive														
General Account - Life and Annuity - Affiliates - U.S. - Other														
General Account - Life and Annuity - Affiliates - Non-U.S. - Captive														
General Account - Life and Annuity - Affiliates - Non-U.S. - Other														
General Account - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates														
General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates														
00000	AA-3194154	01/01/2005	Chubb Tempest Life Reins Ltd	336,796	7,790		344,586	600,000						344,586
00000	AA-1580095	09/04/2007	THE TOA REINS CO LTD	1,244,682	2,153,691		3,398,373	4,800,000						3,398,373
0999999 - General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates				1,581,478	2,161,481		3,742,959	5,400,000	XXX					3,742,959
1099999 - General Account - Life and Annuity - Non-Affiliates - Total Non-Affiliates				1,581,478	2,161,481		3,742,959	5,400,000	XXX					3,742,959
1199999 - General Account - Life and Annuity - Total Life and Annuity				1,581,478	2,161,481		3,742,959	5,400,000	XXX					3,742,959
General Account - Accident and Health - Affiliates - U.S. - Captive														
General Account - Accident and Health - Affiliates - U.S. - Other														
General Account - Accident and Health - Affiliates - Non-U.S. - Other														
General Account - Accident and Health - Non-Affiliates - U.S. Non-Affiliates														
General Account - Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates														
2399999 - General Account - Total General Account				1,581,478	2,161,481		3,742,959	5,400,000	XXX					3,742,959
Separate Accounts - Affiliates - U.S. - Captive														
Separate Accounts - Affiliates - U.S. - Other														
Separate Accounts - Affiliates - Non-U.S. - Captive														
Separate Accounts - Affiliates - Non-U.S. - Other														
Separate Accounts - Non-Affiliates - U.S. Non-Affiliates														
Separate Accounts - Non-Affiliates - Non-U.S. Non-Affiliates														
3699999 - Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				1,581,478	2,161,481		3,742,959	5,400,000	XXX					3,742,959
9999999 Totals				1,581,478	2,161,481		3,742,959	5,400,000	XXX					3,742,959

(a) Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0000001 1	1	061103593	Wells Fargo, NA	600,000
0000002 2	1	122041594	Sumitomo Mitsui Banking Corporation	4,800,000

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating(1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable / Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col.12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 x Col.8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 +17 + 19 +20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance With Certified Reinsurers Due to Collateral Deficiency (Col 14 - Col. 25)
General Account - Life and Annuity - Affiliates - U.S. - Captive																									
General Account - Life and Annuity - Affiliates - U.S. - Other																									
General Account - Life and Annuity - Affiliates - Non-U.S. - Captive																									
General Account - Life and Annuity - Affiliates - Non-U.S. - Other																									
General Account - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates																									
General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates																									
00000	CR-1460100	12/31/2020	New Reins Co Ltd	CHE	2	05/09/2018	10.0	1,344,183			1,344,183		1,344,183	134,418					1,046,590		1,046,590	77.9	100.0	1,344,183	
0999999 - General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates								1,344,183			1,344,183		1,344,183	134,418			XXX		1,046,590		1,046,590	XXX	XXX	1,344,183	
1099999 - General Account - Life and Annuity - Non-Affiliates - Total Non-Affiliates								1,344,183			1,344,183		1,344,183	134,418			XXX		1,046,590		1,046,590	XXX	XXX	1,344,183	
1199999 - General Account - Life and Annuity - Total Life and Annuity								1,344,183			1,344,183		1,344,183	134,418			XXX		1,046,590		1,046,590	XXX	XXX	1,344,183	
General Account - Accident and Health - Affiliates - U.S. - Captive																									
General Account - Accident and Health - Affiliates - U.S. - Other																									
General Account - Accident and Health - Affiliates - Non-U.S. - Other																									
General Account - Accident and Health - Non-Affiliates - U.S. Non-Affiliates																									
General Account - Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates																									
2399999 - General Account - Total General Account								1,344,183			1,344,183		1,344,183	134,418			XXX		1,046,590		1,046,590	XXX	XXX	1,344,183	
Separate Accounts - Affiliates - U.S. - Captive																									
Separate Accounts - Affiliates - U.S. - Other																									
Separate Accounts - Affiliates - Non-U.S. - Captive																									
Separate Accounts - Affiliates - Non-U.S. - Other																									
Separate Accounts - Non-Affiliates - U.S. Non-Affiliates																									
Separate Accounts - Non-Affiliates - Non-U.S. Non-Affiliates																									
3699999 - Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)								1,344,183			1,344,183		1,344,183	134,418			XXX		1,046,590		1,046,590	XXX	XXX	1,344,183	
9999999	Totals							1,344,183			1,344,183		1,344,183	134,418			XXX		1,046,590		1,046,590	XXX	XXX	1,344,183	

(a)	Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount

SCHEDULE S - PART 6

Five-Year Exhibit of Reinsurance Ceded Business ($000 Omitted)

	1 2023	2 2022	3 2021	4 2020	5 2019
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	2,662,561	2,856,540	768,910	1,286,722	601,532
2. Commissions and reinsurance expense allowances	434,170	375,857	99,579	78,400	48,891
3. Contract claims	330,557	358,411	369,014	308,772	259,052
4. Surrender benefits and withdrawals for life contracts					
5. Dividends to policyholders and refunds to members					
6. Reserve adjustments on reinsurance ceded					
7. Increase in aggregate reserves for life and accident and health contracts	1,967,700	2,311,222	213,086	768,559	169,187
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	166	171	164	173	177
9. Aggregate reserves for life and accident and health contracts	9,254,865	7,286,489	4,974,524	4,761,545	3,993,188
10. Liability for deposit-type contracts					
11. Contract claims unpaid	88,725	89,264	74,491	55,392	43,844
12. Amounts recoverable on reinsurance	19,279	17,959	30,596	18,808	14,275
13. Experience rating refunds due or unpaid					
14. Policyholders' dividends and refunds to members (not included in Line 10)					
15. Commissions and reinsurance expense allowances due					
16. Unauthorized reinsurance offset			67	438	
17. Offset for reinsurance with Certified Reinsurers					
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)		2,566,623	287,407		
19. Letters of credit (L)	5,400	3,820	3,920	3,100	3,650
20. Trust agreements (T)					
21. Other (O)					
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple Beneficiary Trust					
23. Funds deposited by and withheld from (F)	1,046,590	952,554	850,317	740,441	
24. Letters of credit (L)					
25. Trust agreements (T)					
26. Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit For Ceded Reinsurance

	1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12)	38,771,341,773		38,771,341,773
2. Reinsurance (Line 16)	70,238,780	(70,238,780)	
3. Premiums and considerations (Line 15)	127,077,314	166,303	127,243,617
4. Net credit for ceded reinsurance	XXX	7,028,880,448	7,028,880,448
5. All other admitted assets (balance)	656,457,848		656,457,848
6. Total assets excluding Separate Accounts (Line 26)	39,625,115,715	6,958,807,971	46,583,923,686
7. Separate Account assets (Line 27)			
8. Total assets (Line 28)	39,625,115,715	6,958,807,971	46,583,923,686
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9. Contract reserves (Lines 1 and 2)	24,916,013,349	9,254,864,926	34,170,878,275
10. Liability for deposit-type contracts (Line 3)	246,563,455		246,563,455
11. Claim reserves (Line 4)	191,939,161	88,725,022	280,664,183
12. Policyholder dividends/member refunds/reserves (Lines 5 through 7)			
13. Premium & annuity considerations received in advance (Line 8)	2,045,271		2,045,271
14. Other contract liabilities (Line 9)	26,998,189		26,998,189
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17. Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18. Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	1,046,589,774	(1,046,589,774)	
19. All other liabilities (balance)	11,154,031,942	(1,338,192,203)	9,815,839,738
20. Total liabilities excluding Separate Accounts (Line 26)	37,584,181,140	6,958,807,971	44,542,989,111
21. Separate Account liabilities (Line 27)			
22. Total liabilities (Line 28)	37,584,181,140	6,958,807,971	44,542,989,111
23. Capital & surplus (Line 38)	2,040,934,575	XXX	2,040,934,575
24. Total liabilities, capital & surplus (Line 39)	39,625,115,715	6,958,807,971	46,583,923,686

NET CREDIT FOR CEDED REINSURANCE	
25. Contract reserves	9,254,864,926
26. Claim reserves	88,725,022
27. Policyholder dividends/reserves	
28. Premium & annuity considerations received in advance	
29. Liability for deposit-type contracts	
30. Other contract liabilities	
31. Reinsurance ceded assets	70,238,780
32. Other ceded reinsurance recoverables	
33. Total ceded reinsurance recoverables	9,413,828,728
34. Premiums and considerations	166,303
35. Reinsurance in unauthorized companies	
36. Funds held under reinsurance treaties with unauthorized reinsurers	
37. Reinsurance with Certified Reinsurers	
38. Funds held under reinsurance treaties with Certified Reinsurers	1,046,589,774
39. Other ceded reinsurance payables/offsets	1,338,192,203
40. Total ceded reinsurance payable/offsets	2,384,948,280
41. Total net credit for ceded reinsurance	7,028,880,448

SCHEDULE T—PREMIUMS AND ANNUITY CONSIDERATIONS (b)

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 (b)	Deposit - Type Contracts
1. Alabama AL	L	7,700,483	25,025,544	26		32,726,053	
2. Alaska AK	L	810,790	9,079,978			9,890,768	
3. Arizona AZ	L	27,418,898	164,837,152	21		192,256,071	
4. Arkansas AR	L	6,432,207	19,484,493	7		25,916,707	
5. California CA	L	120,584,666	540,752,068	18		661,336,752	231,440
6. Colorado CO	L	23,438,600	118,094,840	16		141,533,455	
7. Connecticut CT	L	12,294,497	58,069,087	25		70,363,609	
8. Delaware DE	L	2,004,728	10,978,847	35		12,983,610	
9. District of Columbia DC	L	1,109,302	2,720,775			3,830,077	
10. Florida FL	L	89,602,185	415,007,192	50		504,609,428	14,303,419
11. Georgia GA	L	43,951,018	110,322,545	7		154,273,570	
12. Hawaii HI	L	8,922,585	34,014,999			42,937,584	
13. Idaho ID	L	5,534,395	21,412,316			26,946,711	
14. Illinois IL	L	41,857,248	120,407,558	657		162,265,463	
15. Indiana IN	L	50,007,643	82,761,955	113		132,769,712	
16. Iowa IA	L	16,642,685	52,134,301	75		68,777,061	
17. Kansas KS	L	13,555,328	48,970,842	8		62,526,178	155,000
18. Kentucky KY	L	9,207,029	33,995,118			43,202,147	184,881
19. Louisiana LA	L	9,445,562	44,036,191	4		53,481,756	225,000
20. Maine ME	L	2,292,307	11,692,738	237		13,985,282	
21. Maryland MD	L	15,909,290	96,890,146	12		112,799,449	83,267
22. Massachusetts MA	L	21,841,847	69,200,130	134		91,042,111	
23. Michigan MI	L	36,491,335	151,461,560	91		187,952,986	
24. Minnesota MN	L	28,398,182	49,236,322	9		77,634,514	
25. Mississippi MS	L	3,852,791	17,938,677			21,791,468	
26. Missouri MO	L	16,326,532	72,174,462	7		88,501,001	317,926
27. Montana MT	L	2,518,282	7,450,912			9,969,194	
28. Nebraska NE	L	6,762,412	15,620,030			22,382,442	
29. Nevada NV	L	9,439,076	53,309,729			62,748,805	
30. New Hampshire NH	L	4,279,845	15,995,831	150		20,275,827	56,577
31. New Jersey NJ	L	38,847,840	118,307,294	1,050		157,156,184	100,000
32. New Mexico NM	L	3,369,737	11,166,456			14,536,193	
33. New York NY	N						
34. North Carolina NC	L	40,454,499	139,377,526	15		179,832,040	141,493
35. North Dakota ND	L	7,232,804	4,527,818			11,760,623	
36. Ohio OH	L	28,735,603	176,507,835	5		205,243,443	
37. Oklahoma OK	L	8,539,704	39,107,495			47,647,199	
38. Oregon OR	L	9,022,708	24,918,459	15		33,941,182	
39. Pennsylvania PA	L	35,126,412	181,293,061	1,078		216,420,551	225,000
40. Rhode Island RI	L	3,032,547	8,604,023			11,636,570	
41. South Carolina SC	L	18,441,374	65,526,237	8		83,967,618	300,000
42. South Dakota SD	L	3,305,047	10,397,606	15		13,702,668	
43. Tennessee TN	L	18,660,908	64,204,175	26		82,865,109	45,000
44. Texas TX	L	106,270,787	326,500,234	28		432,771,049	
45. Utah UT	L	22,787,163	90,158,788			112,945,950	
46. Vermont VT	L	977,285	5,563,215	1,190		6,541,689	
47. Virginia VA	L	25,825,217	85,362,540	7		111,187,764	
48. Washington WA	L	23,588,426	68,085,274			91,673,700	
49. West Virginia WV	L	1,822,854	12,167,593			13,990,448	
50. Wisconsin WI	L	18,164,053	73,537,132	25		91,701,210	
51. Wyoming WY	L	960,300	7,127,538			8,087,839	
52. American Samoa AS	N	365				365	
53. Guam GU	N	12,611				12,611	
54. Puerto Rico PR	L	152,061				152,061	
55. U.S. Virgin Islands VI	N	56,976	7,000			63,976	
56. Northern Mariana Islands MP	N						
57. Canada CAN	N	6,237				6,237	
58. Aggregate Other Alien OT	XXX	1,140,269	17,515			1,157,785	
59. Subtotal	XXX	1,055,165,536	3,985,541,150	5,166		5,040,711,853	16,369,003
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	579,246				579,246	
94. Aggregate other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	1,055,744,782	3,985,541,150	5,166		5,041,291,099	16,369,003
96. Plus reinsurance assumed	XXX	6,809,518	1,224,016			8,033,535	
97. Totals (All Business)	XXX	1,062,554,301	3,986,765,167	5,166		5,049,324,634	16,369,003
98. Less reinsurance ceded	XXX	415,831,727	2,246,729,521	5,166		2,662,566,414	
99. Totals (All Business) less Reinsurance Ceded	XXX	646,722,574	1,740,035,646	(c)		2,386,758,220	16,369,003
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	1,140,269	17,515			1,157,785	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Total (Lines 58001 through 58003 + 58998)(Line 58 above)	XXX	1,140,269	17,515			1,157,785	
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 51
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 6

(b) **Explanation of basis of allocation by states, etc., of premiums and annuity considerations** All premium and annuity considerations are allocated to the state in which the policyholder resides..

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Col. 6, or with Schedule H, Part 1, Column 1, Line 1 indicate which; Exhibit 1.

SCHEDULE T – PART 2
INTERSTATE COMPACT – EXHIBIT OF PREMIUMS WRITTEN

Allocated By States and Territories

States, Etc.	Direct Business Only					
	1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama AL	7,700,483	25,025,544				32,726,027
2. Alaska AK	810,790	9,079,978				9,890,768
3. Arizona AZ	27,418,898	164,837,152				192,256,050
4. Arkansas AR	6,432,207	19,484,493				25,916,700
5. California CA	120,584,666	540,752,068			231,440	661,568,174
6. Colorado CO	23,438,600	118,094,840				141,533,439
7. Connecticut CT	12,294,497	58,069,087				70,363,584
8. Delaware DE	2,004,728	10,978,847				12,983,575
9. District of Columbia DC	1,109,302	2,720,775				3,830,077
10. Florida FL	89,602,185	415,007,192			14,303,419	518,912,797
11. Georgia GA	43,951,018	110,322,545				154,273,563
12. Hawaii HI	8,922,585	34,014,999				42,937,584
13. Idaho ID	5,534,395	21,412,316				26,946,711
14. Illinois IL	41,857,248	120,407,558				162,264,806
15. Indiana IN	50,007,643	82,761,955				132,769,599
16. Iowa IA	16,642,685	52,134,301				68,776,986
17. Kansas KS	13,555,328	48,970,842			155,000	62,681,170
18. Kentucky KY	9,207,029	33,995,118			184,881	43,387,027
19. Louisiana LA	9,445,562	44,036,191			225,000	53,706,752
20. Maine ME	2,292,307	11,692,738				13,985,045
21. Maryland MD	15,909,290	96,890,146			83,267	112,882,704
22. Massachusetts MA	21,841,847	69,200,130				91,041,977
23. Michigan MI	36,491,335	151,461,560				187,952,895
24. Minnesota MN	28,398,182	49,236,322				77,634,505
25. Mississippi MS	3,852,791	17,938,677				21,791,468
26. Missouri MO	16,326,532	72,174,462			317,926	88,818,920
27. Montana MT	2,518,282	7,450,912				9,969,194
28. Nebraska NE	6,762,412	15,620,030				22,382,442
29. Nevada NV	9,439,076	53,309,729				62,748,805
30. New Hampshire NH	4,279,845	15,995,831			56,577	20,332,254
31. New Jersey NJ	38,847,840	118,307,294			100,000	157,255,134
32. New Mexico NM	3,369,737	11,166,456				14,536,193
33. New York NY						
34. North Carolina NC	40,454,499	139,377,526			141,493	179,973,518
35. North Dakota ND	7,232,804	4,527,818				11,760,623
36. Ohio OH	28,735,603	176,507,835				205,243,438
37. Oklahoma OK	8,539,704	39,107,495				47,647,199
38. Oregon OR	9,022,708	24,918,459				33,941,166
39. Pennsylvania PA	35,126,412	181,293,061			225,000	216,644,473
40. Rhode Island RI	3,032,547	8,604,023				11,636,570
41. South Carolina SC	18,441,374	65,526,237			300,000	84,267,610
42. South Dakota SD	3,305,047	10,397,606				13,702,653
43. Tennessee TN	18,660,908	64,204,175			45,000	82,910,084
44. Texas TX	106,270,787	326,500,234				432,771,021
45. Utah UT	22,787,163	90,158,788				112,945,950
46. Vermont VT	977,285	5,563,215				6,540,500
47. Virginia VA	25,825,217	85,362,540				111,187,757
48. Washington WA	23,588,426	68,085,274				91,673,700
49. West Virginia WV	1,822,854	12,167,593				13,990,448
50. Wisconsin WI	18,164,053	73,537,132				91,701,185
51. Wyoming WY	960,300	7,127,538				8,087,839
52. American Samoa AS	365					365
53. Guam GU	12,611					12,611
54. Puerto Rico PR	152,061					152,061
55. U.S. Virgin Islands VI	56,976	7,000				63,976
56. Northern Mariana Islands MP						
57. Canada CAN	6,237					6,237
58. Aggregate Other Alien OT	1,140,269	17,515				1,157,785
59. Totals	1,055,165,536	3,985,541,150			16,369,003	5,057,075,690

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.				
Sammons Corporation				
Consolidated Investment Services, Inc.				
Constitution, LLC				
Sammons Financial Group, Inc.				
Sammons Securities, Inc.	81-0569064			
Sammons Financial Network, LLC	45-2586652			
Midland National Life Insurance Company	46-0164570	66044	IA	
MNL Reinsurance Company	27-4013872		IA	
Solberg Reinsurance Company	61-1583842		IA	
Canal Reinsurance Company	84-3081181		IA	
Stone Roots M Trust	46-0164570			
New Roots M Trust	92-6632049			
My Financial Freedom LLC	30-1012500			
North American Company for Life and Health Insurance	36-2428931	66974	IA	
Stone Roots N Trust	36-2428931			
New Roots N Trust	92-6636272			
Sammons Institutional Group, Inc.	45-3005562			
Property Disposition, Inc.	45-4150950			
Heyday Insurance Agency LLC	61-1863087			
SFG Tenura, LLC	84-4616844			
SFG Bermuda Ltd.	98-1600408			
SFG Fortuna, LLC	88-4400641			
Sammons Financial Group Asset Management, LLC	87-3758037			
Sammons Financial Group Wealth Management Holdings, LLC	93-3783407			
Beacon Capital Management, Inc.	31-1720376			
Northrock Financial Services, LLC				
Northrock Partners Holdco, LLC				
NorthRock Partners Intermediate, 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
NorthRock Partners Tax Services, LLC				
Private Tax Services, LLC				
NRX Hockey, LLC				
RSG Hockey, LLC				
NorthRock Partners, LLC				
Foundation X, LLC				
NRX Holding, LLC				
49 North, LLC				
Sammons Industrial, Inc.				
HyElement Power, Inc.				
H2 Fuels, Inc.				
Sammons Warehouse Solutions, Inc.				
Sync Storage Solutions, Inc.				
Sammons Industrial Capital, LLC				
AIS SIND, LLC				
Briggs International, 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.				

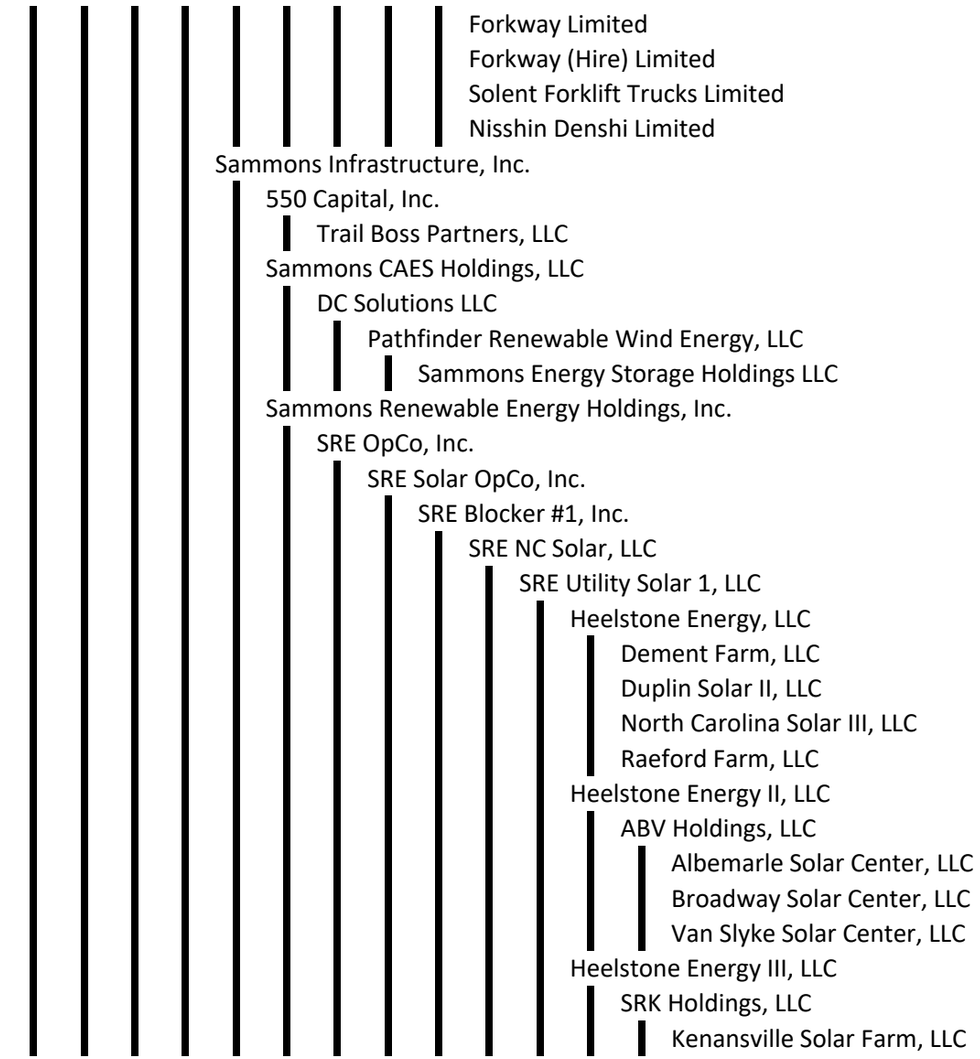
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Briggs UK Holdings, Inc.				
Briggs Equipment UK Limited				
Neckar Investments Limited				
Maxim (GB) Limited				
Rosemount Holdings Ltd				
Access Plus (Scotland) Ltd.				
Trainingplus.Com Ltd.				
J.B. Plant Hire (Dungannon) Limited				
J.B. Plant Hire Limited				
Hitec Lift Trucks Limited				
BE Finance Limited				
Briggs Equipment Ireland Limited				
Galway Plant and Tool Hire Limited				
Blulift Limited				
Bannagroe Limited				
Laois Hire Services Limited				
Balloo Hire Limited				
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				

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

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

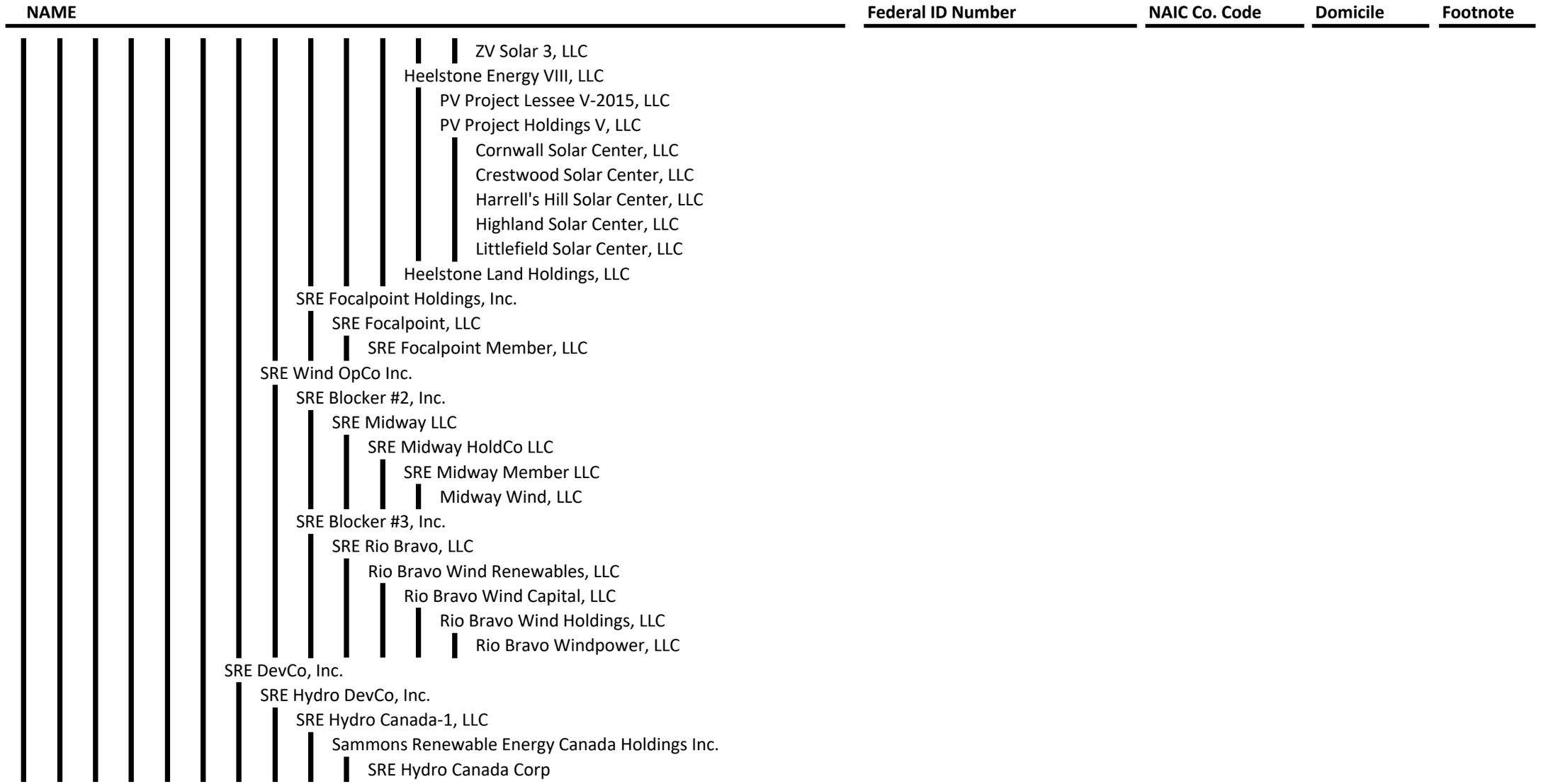
PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Red Hill Solar Center, LLC				
Samarcand Solar Farm, LLC				
Heelstone Energy IV, LLC				
PV Project Holdings I, LLC				
BRE NC Solar 1, LLC				
Shelby Randolph Road Solar I, LLC				
Lafayette Solar I, LLC				
Rockingham Solar, LLC				
SID Solar I, LLC				
York Road Solar I, LLC				
Heelstone Energy V, LLC				
PV Project Holdings II, LLC				
Aspen Solar, LLC				
Balsam Solar, LLC				
Cedar Solar, LLC				
Elm Solar, LLC				
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				

STATEMENT AS OF December 31, 2023

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

PART 1 - ORGANIZATIONAL CHART



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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
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				
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				

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
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				
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				

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
K2 Development, LLC				
KDC HoldCo LLC				
KDC Real Estate JV I Controlling GP LLC				
KDC Real Estate JV I General Partner LP				
KDC Real Estate JV I LP				
KDC Real Estate JV I REIT LLC				
KDC Real Estate JV I Operating LLC				
KDC Real Estate JV I General Partner LP				
KDC Real Estate JV I LP				
KDC Real Estate JV I REIT LLC				
KDC Real Estate JV I Operating LLC				
KDC Real Estate JV I LP				
KDC Real Estate JV I REIT LLC				
KDC Real Estate JV I Operating LLC				
KDC Real Estate JV I REIT Manager LLC				
KDC Real Estate JV I REIT LLC				
KDC Real Estate JV I Operating LLC				
CCI Residential LLC				
Albion Residential LLC				
Albion Construction LLC				
Albion HoldCo LLC				
Albion Columbus 1, LLC				
Albion Columbus Investors 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				

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
Beachwood Apartments LLC				
Albion at Parklane GP, LLC				
Pent House Associates				
Albion at Parklane Limited Partner, LLC				
Pent House Associates				
Albion at Highland Park, LLC				
AJ Highland Park Investors, LLC				
Albion Jacobs Highland Park, LLC				
Albion at New Forum Member, LLC				
New Forum Apartments JV Investors, LLC				
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				

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
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				
VGH/Dallas LLC				
Village Green Holding LLC				
Village Green Management Company LLC				
Village Green Communications LLC				
Village Green Management Company of Illinois LLC				
Village Green Management Company of North Carolina LLC				
Village Green Management Company of Pennsylvania LLC				
LAV MP Holding, LLC				
Morrow Park City Apartments LLC				
Morrow Park Holding LLC				
VG Morrow Park Capital LLC				
Morrow Park City Apartments LLC				
VG ECU Holdings LLC				
CCI/HTC, Inc.				
E2M Holdings, LLC				
E2M Partners, LLC				
Legacy KDC Holdings, LLC				
VG Morrow Park Capital LLC				
Morrow Park City Apartments LLC				
JLB Partners LLC				
JLB BUILDERS LLC				
JLB REALTY LLC				
JLB RESIDENTIAL LLC				

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
JLB Stafford Land LP				
JLB 2728 Cedar Springs, LP				
JLB McLean LLC				
JLB West Paces Phase I L.P.				
JLB West Paces Phase I GP LLC				
CCI Westfields Investor LLC (fka CCI Ohana LLC)				
JLB CCI Westfields LLC				
Ski Partners, LLC				
SP Land Company, LLC				
Ski Partners II, LLC				
Woodbine Legacy Investment Partners, LP				
Woodbine Legacy Holdings, LLC				
Woodbine Legacy Pref Partners, LP				
Woodbine Legacy Holdings, LLC				
Gerrity Holdings LLC				
Gerrity Group, LLC				
Gerrity Retail Fund 3 Management, LLC				
Gerrity Retail Partners 3, LLC				
Gerrity Retail Fund 3, LP				
Gerrity Retail Investors 3, LLC				
GRF Special, LLC				
Gerrity Retail Fund 3, LP				
Neworld.Energy Holdings, LLC				
Neworld.Energy LLC				
Gerrity Prime 1, LLC				
Gerrity Retail Fund 3, LP				
CCI GG Prime 1 LLC				
Gerrity Prime 1, LLC				
CCI SSL Holding LLC				
Silverstone Senior Living, LLC				

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
CCI Tysons SL, LLC				
Silverstone Tysons, LP				
Silverstone Tysons Owner, LLC				
CCI Bethesda SL LLC				
Silverstone Bethesda, LP				
Silverstone Bethesda Owner, LLC				
CCI SSL Funding LLC				
SSL CCI Funding, LLC				
CCI Alexandria SL LLC				
Silverstone Alexandria II, LP				
Silverstone Alexandria II Owner, LLC				
CCI MAC 5BW LLC				
5 Burlington Woods JV, LLC				
5 Burlington Woods, LLC				
CCI Atlanta Industrial LLC				
ATCAP-CCI Atlanta Industrial, LLC				
Atlas Atlanta Cobb International, LLC				
Atlas Atlanta Mountain Industrial, LLC				
Atlas Atlanta Oakcliff, LLC				
Atlas Atlanta Royal Atlanta, LLC				
Atlas Atlanta Tuckerstone, LLC				
CCI JSC Holdings LLC				
Jackson-Shaw Holdings LLC				
JSC Manager LLC				
Jackson-Shaw Company LLC				
CCI Manager LLC				
CCI Horizon LLC				
CCI Industrial Holdings LLC				
CCI Industrial - JSC Lakeview I Investor LLC				
JSC-CCI Lakeview I JV LLC				

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

PART 1 - ORGANIZATIONAL CHART

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
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				
GIHII Asset Holdings, LLC				
GPA Services, LLC				
GPIMH Sub Holdco, Inc.				
Guggenheim Partners Europe Limited				
Iron Hill CLO Designated Acivity Company				
Guggenheim Partners Fund Management (Europe) Limited				
Guggenheim Global Investments Public Limited Company				
GPIMH Sub, LLC				
Guggenheim Funds Services, LLC				
Guggenheim Funds Investment Advisors, LLC				
Guggenheim Funds Distributors, LLC				
GSA, 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
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-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-24 LLC				
Covestre Capital PropCo-25 LLC				
Covestre Capital PropCo-27 LLC				
Covestre Capital PropCo-28 LLC				
Covestre Capital PropCo-29 LLC				
Covestre Capital PropCo-30 LLC				
Covestre Capital PropCo-35 LLC				
Covestre Capital LLC				
Guggenheim Investments Private Debt Fund IV GP, LLC				
Guggenheim Investments Private Debt Fund IV-A,L.P.				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Guggenheim PDF IV Splitter-1, L.P.				
Guggenheim Investments Private Debt Fund IV-B,L.P.				
Guggenheim PDF IV Splitter-2, L.P.				
Guggenheim Investor Services, LLC				
Guggenheim Partners Advisors, LLC				
Guggenheim Partners Investment Management, LLC				
Artemis Aircraft Investments, LLC				
Bronco Media Holdings LLC				
Bronco Media MM LLC				
ELM 2 MM Funding LLC				
ELM 3 MM Funding LLC				
ELM MM LLC				
ETMF C-B LLC				
ETMF C-G LLC				
ETUR C-B LLC				
ETUR C-G 2 LLC				
Fitzcarraldo Funding LLC				
ETGP AMZ 1 Venture, LP				
G-Craton 2 MM LLC				
G-Craton MM LLC				
Acri Holdings LLC				
GLAM MilHsg Fee LLC				
G-One MM LLC				
G-One Holdings LLC				
G-Prairie MM LLC				
Teton Holdings I LLC				
G-PUFF MM LLC				
G-PUFF LLC				
G-PUFF 2 MM LLC				
G-PUFF 2 LLC				
G-PUFF 3 MM LLC				
G-PUFF 3 LLC				

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
GRE-Aspen Funding, LLC				
ETGP Aspen Venture, LP				
GRE-Birch Funding, LLC				
ETGP Birch Venture, LP				
GRE-Harbor 22 Funding, LLC				
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				
GIES, LLC				
Hyperscale MM Funding LLC				
Hyperscale Funding 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
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				
MERLIN Series 2015-A LLC				
MERLIN Series 2015-B LLC				
MERLIN Series 2015-C LLC				
AMC Investor Holdings LLC				
GPAM Holdings II, LLC				
GPIM Holdings VIII, Ltd.				
Guggenheim NSA Napoli-Mirabella Trust 2019				
Guggenheim NSA Napoli-Mirabella Trust 2022				
Guggenheim Partners Opportunistic Investment Grade Securities Fund 2015, LLC				
Guggenheim Partners Opportunistic Investment Grade Securities Fund, LLC				
Guggenheim Private Debt Fund 2.0 Managing Member, LLC				
Guggenheim Private Debt Fund Note Issuer 2.0, LLC				
Guggenheim Private Debt Fund 2.0-I, LLC				
Guggenheim Private Debt Master Fund 2.0, LLC				
Guggenheim Private Debt Fund 2.0, LLC				
Guggenheim Private Debt MFLTB 2.0, LLC				
Guggenheim Private Debt Master Fund 2.0, LLC				
Guggenheim Private Debt Fund 2.0, Ltd.				
Guggenheim Private Debt Master Fund 2.0, LLC				
Guggenheim Private Debt Master Fund 2.0, LLC				
GW Ocean, LLC				
5180-2 CLO LP				

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
Copper River CLO Ltd.				
GIM GP Ltd.				
Bingham CDO L.P.				
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				
BBEP Legacy Holdings, LLC				
Orpheus Funding LLC				
Orpheus Holdings Limited				
Orpheus Holdings LLC				
Promenade Funding LLC				
Promenade Holdco LLC				
Promenade MM LLC				
Sands Point Funding Ltd.				
Seven Sticks CLO Ltd.				
Stellar Funding, Ltd.				
Links GKPL Holdco, LLC				
Guggenheim Partners Middle East Limited				

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
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				
Lionel Investors LLC				
Guggenheim Energy LLC				
Guggenheim Energy Opportunities Fund, LP				
Guggenheim Loan Services Company, LLC				
Guggenheim Loan Services Company, Inc.				
Guggenheim Real Estate, LLC				
Guggenheim Real Estate (CA), Inc.				
Guggenheim Transparent Value, LLC				
Transparent Value, L.L.C.				
Transparent Value Private Limited				
Guggenheim Partners Advisory Company				
Links Holdings, Inc.				
Links Holdings LLC				
Guggenheim Securities Research Services, LLC				
Guggenheim Securities Greece Holdings, LLC				
Guggenheim Securities International, Ltd.				
Guggenheim Securities Ireland Holdings, LLC				
Guggenheim Securities Europe Limited				
Guggenheim Securities, LLC				
Guggenheim Trust Assets, LLC				
GWM Holdco, LLC				

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
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				
GRREP Holdings, LLC				
Guggenheim Retail Real Estate Partners, LLC				
BP Duarte 1699, LLC				
CC West Allis 1772, LLC				
Guggenheim Development Services, LLC fka Terrabyte Development, LLC				
West Coast QSR Acquisitions, LLC				
Java Acquisition Company 0013, LLC				
Java Acquisition Company 0031, LLC				
JL Ada 1486, LLC				
JL Amelia 1619, LLC				
JL Ardmore 1563, LLC				
JL Bee Cave 1559, LLC				
JL Beloit 1365, LLC				
JL Bolivar 1575, LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
JL Broken Bow 1694, LLC				
JL Brownsville 1524, LLC				
JL Canton 1593, LLC				
JL Centerton 1337, LLC				
JL Chattanooga 1491, LLC				
JL Columbus 1549, LLC				
JL Corpus Christi 1454, LLC				
JL Cortlandville 1462, LLC				
JL Daingerfield 1693, LLC				
JL Depew 1297, LLC				
JL Derby 1853, LLC				
JL D'Iberville 1506, LLC				
JL Dripping Springs 1369, LLC				
JL East Syracuse 1473, LLC				
JL El Paso 1537, LLC				
JL El Paso 1542, LLC				
JL El Paso 1546, LLC				
JL El Paso 1587, LLC				
JL El Paso 1785, LLC				
JL Evansville 1459, LLC				
JL Fayetteville 1336, LLC				
JL Flowood 1515, LLC				
JL Fort Oglethorpe 1492, LLC				
JL Fort Smith 1698, LLC				
JL Fort Smith 1743, LLC				
JL Fort Worth 834, LLC				
JL Fort Wright 1611, LLC				
JL Hampton 1595, LLC				
JL Horizon City 1759, LLC				
JL Hornell 1697, LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
JL Hughes Springs 1696, LLC				
JL Hugo 1704, LLC				
JL Idabel 1702, LLC				
JL Jonesboro 1553, LLC				
JL Kyle 1338, LLC				
JL Lafayette 1745, LLC				
JL Linden 1695, LLC				
JL Lexington 1436, LLC				
JL Little Rock 1489, LLC				
JL Louisville 1437, 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 Lenox 986, LLC				
JL Normal 1457, LLC				
JL Oak Creek 1269, LLC				
JL Oconomowoc 1513, LLC				
JL Olean 1705, LLC				
JL Oshkosh 1465, LLC				
JL Paris 1761, LLC				
JL Peoria 1539, LLC				
JL Peoria 1638, LLC				
JL Pharr 1482, LLC				
JL Pittsburg 1773, LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
JL Radcliff 1569				
JL Richland 1509, LLC				
JL Rockford 1428, LLC				
JL Rolla 1534, LLC				
JL Saraland 1552, LLC				
JL Sheboygan 1628, LLC				
JL Siloam Springs 1448, LLC				
JL Springfield 1495, LLC				
JL Springfield 1963, LLC				
JL St. Robert 1582, LLC				
JL Sun Prairie 1514, LLC				
JL Syracuse 1550, LLC				
JL Tyler 1583, LLC				
JL Valdosta 1766, LLC				
JL Webster 1313, LLC				
Lansing 824 Retail, LLC				
MCCW Adairsville 1661, LLC				
MCCW Baton Rouge 1748, LLC				
MCCW Columbia 1774, 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				
Stonebridge Investors III, LLC				
National Brand Investors I, LLC				
Retail Investors III, LLC				
FD Orange Beach 859, LLC				
GW Phoenix 799, LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
NC Lincolnshire 624, LLC				
NC Little Rock 642, LLC				
NC Naperville 623, LLC				
SE Sacramento 1224, LLC				
SE Union City 1247, LLC				
TLEXP Ellisville 926, LLC				
TLEXP Overland Park 978, LLC				
TLEXP St. Peters 899, LLC				
GM Lansing 824, LLC				
JL Milwaukee 1397, LLC				
JL Plover 1320, LLC				
JL Porter 1414, LLC				
JL Princeton 1332, LLC				
Cainhoy Land & Timber, LLC				
Seven Sticks, LLC				
GFPID, LLC				
GFPIC, L.P.				
GGIC, Ltd.				
GGIC KTI Holdings Ltd.				
GFP Green Inc.				
GFP Peru Dunas Holdings, Inc.				
GGIC Greenbacker Funding Ltd.				
GGIC IIP Holdings, L.P.				
Franklin Park (Cyprus) Limited				
GGIC IIP Holdings Ltd.				
GGIC Manager, LLC				
Guggenheim Golf Properties Investor, LLC				
Guggenheim GN Fund I, Ltd.				
GNP-IC, LLC				
GNP-MR, LLC				

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
Carmocela Investimentos Imobiliarios E Turisticos, Unipessoal, Lda.				
Guggenheim GNP, LLC				
GNP-BA, LLC				
GN Fund I, LLC				
GDP - Pilara Lotes, LLC				
GC Pilar Golf Investment, LLC				
Pilar Holdings, LLC				
Toledo-MNG, LLC				
Toledo-SLS, LLC				
Guggenheim Services, LLC				
GC Disbursement Agent, LLC				
Guggenheim Disbursement Agent, LLC				
Guggenheim Receivable Financing, LLC				
Guggenheim Manager, Inc.				
GMI GPIM, LLC				
GMI GPIMH, LLC				
Guggenheim Premises I, LLC				
GPM: Fundrise, LLC				
GC Deferred Compensation I, LLC				
AC Storage, LLC				
Collectibles Antiquities Company, LLC				
Pilara Lotes II, LLC				
Guggenheim Opportunities Investors I-B, LLC				
Guggenheim Opportunities Investors IV, LLC				
Guggenheim Opportunities Investors V, LLC				
Guggenheim Opportunities Investors VI, LLC				
White Oak Guggenheim Feeder Fund, LLC				
Guggenheim SPAC Holdings Holdings, LLC				
Guggenheim GGP Holdings, LLC				
GGP Holdco, LLC				

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
GGP Sponsor Holdings, LLC				
Gores Guggenheim Sponsor LLC				
Metric Finance TopCo, LLC				
GPH Funding II, LLC				
Metric Finance Acquisition Corp. I				
Metric Finance Acquisition Corp. II				
Metric Finance Acquisition Corp. III				
Metric Finance Acquisition Corp. IV				
Metric Finance Holdings I, LLC				
First Light Acquisition Group, Inc.				
Metric Finance Holdings II, LLC				
Metric Finance Holdings III, LLC				
Silver Sustainable Solutions Corp.				
Metric Finance Holdings IV, LLC				
Meteora Venture Partners Acquisition Corp.				
Liberty Hampshire Holdings, LLC				
GEFI Company, LLC				
GIFLS Capital Company, LLC				
GIFLS Capital Company II, LLC				
Guggenheim Treasury Services, LLC				
The Liberty Hampshire Company, LLC				
GIFMS Capital Company, 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				

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
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				
Cedar Springs (Cayman) Ltd.				
Concord Minutemen Capital Company, LLC				
Legacy Capital Company, LLC				
Optimus Funding Company, LLC				
PTF Trust #1				
Ridgefield Funding Company, LLC				
Thomas Creek Capital Corporation				
White Plains Capital Company, LLC				
Lexington Parker Capital Company, L.L.C.				
Great Bridge Capital Company, LLC				
Relationship Funding (Cayman) Ltd.				
Sammons Distribution Holdings, Inc.				
Sammons BW, Inc.				
Parkway Mortgage, Inc.				
Asheville Resolution Corporation				

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	Sammons Enterprises, Inc. ESOT	00000	30-6332515				Sammons Enterprises, Inc. ESOT	TX	UIP					NO	
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	75-0864422				Sammons Corporation	DE	UIP	Sammons Enterprises, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-0214301				Consolidated Investment Services, Inc.	DE	NIA	Sammons 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	46-0441748				Sammons Financial Group, Inc.	DE	UDP	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	46-0164570				Stone Roots M Trust	DE	DS	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	92-6632049				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	36-2428931				Stone Roots N Trust	DE	DS	North American Company	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	92-6636272				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	88-4400641				SFG Fortuna, LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-3783407				Sammons Financial Group Wealth Management Holdings, LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	31-1720376				Beacon Capital Management, Inc.	OH	NIA	Sammons Financial Group Wealth Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Northrock Financial Services, LLC	DE	NIA	Sammons Financial Group Wealth Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Northrock Partners Holdco, LLC	DE	NIA	Sammons Financial Group Wealth Management Holdings, LLC	Ownership	55.0	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					NorthRock Partners Intermediate, LLC	DE	NIA	Northrock Partners Holdco, LLC	Ownership	55.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					NorthRock Partners Tax Services, LLC	DE	NIA	NorthRock Partners Intermediate, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Private Tax Services, LLC	DE	NIA	NorthRock Partners Tax Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					NRX Hockey, LLC	DE	NIA	NorthRock Partners Intermediate, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					RSG Hockey, LLC	DE	NIA	NRX Hockey, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					NorthRock Partners, LLC	DE	NIA	NorthRock Partners Intermediate, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Foundation X, LLC	DE	NIA	NorthRock Partners Intermediate, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					NRX Holding, LLC	DE	NIA	NorthRock Partners Intermediate, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					49 North, LLC	DE	NIA	NorthRock Partners Intermediate, LLC	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	
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					Sammons Warehouse Solutions, 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	Sammons Warehouse Solutions, 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	85-2869108				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 Industrial Solutions, 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 Industrial Solutions, 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	

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

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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 Industrial Solutions, 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 Industrial Solutions, 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	ZZZ	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Access Plus (Scotland) Ltd.	ZZZ	NIA	Rosemount Holdings Ltd	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Trainingplus.Com Ltd.	ZZZ	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	IRL	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Aerial Platform Hire Limited	IRL	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	
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	IRL	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Galway Pland and Tool Hire Limited	IRL	NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Blulift Limited	IRL	NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Bannagroe Limited	IRL	NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Laois Hire Services Limited	IRL	NIA	Bannagroe Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Balloo Hire Limited	IRL	NIA	Briggs Equipment Ireland 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	

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

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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					Trail Boss Partners, LLC	DE	NIA	550 Capital, 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	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	
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	

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

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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	
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	CAN	NIA	SRE Hydro Canada-1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Hydro Canada Corp	CAN	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	CAN	NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power LP	CAN	NIA	SRE Hydro Canada Corp	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power GP Ltd	CAN	NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power LP	CAN	NIA	Clemina Hydro Power GP Ltd	Ownership		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Serpentine Hydro Power LP	CAN	NIA	SRE Hydro Canada Corp	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Serpentine Hydro Power GP Ltd	CAN	NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Serpentine Hydro Power LP	CAN	NIA	Serpentine Hydro Power GP Ltd	Ownership		SEI ESOT	NO	

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

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00000	Sammons Enterprises, Inc. ESOT	00000					Columbia Mountains Power LP	CAN	NIA	SRE Hydro Canada Corp	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Columbia Mountains Power GP Ltd	CAN	NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Columbia Mountains Power LP	CAN	NIA	Columbia Mountains Power GP Ltd	Ownership		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					English Hydro Power GP Ltd	CAN	NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					English Hydro Power LP	CAN	NIA	English Hydro Power GP Ltd	Ownership		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					English Hydro Power LP	CAN	NIA	Columbia Mountains Power LP	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	
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	

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

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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	
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	

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

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00000	Sammons Enterprises, Inc. ESOT	00000					CCI Manager LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Horizon LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial Holdings LLC	DE	NIA	CCI Horizon LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI MF Holdings LLC	DE	NIA	CCI Horizon LLC	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					CCI Industrial - KDC Oncor Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-3760583				KDC OEDC Investments One LP	TX	NIA	CCI Industrial - KDC Oncor Investor LLC	Ownership	75.0	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					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	

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

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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	
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	

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

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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	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	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					CCI Westfields Investor LLC (fka CCI Ohana LLC)	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					JLB CCI Westfields LLC	DE	NIA	CCI Westfields Investor LLC (fka CCI Ohana LLC)	Ownership	80.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					JLB CCI Westfields LLC	DE	NIA	JLB Partners LLC	Ownership	11.6	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	

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

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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	
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 JSC Holdings LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-4165203				Jackson-Shaw Holdings LLC	DE	NIA	CCI JSC Holdings LLC	Ownership	44.8	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-4172460				JSC Manager LLC	DE	NIA	Jackson-Shaw Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-1392561				Jackson-Shaw Company LLC	DE	NIA	Jackson-Shaw Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial - JSC Lakeview I Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-4649749				JSC-CCI Lakeview I JV LLC	DE	NIA	CCI Industrial - JSC Lakeview I Investor LLC	Ownership	95.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-4649749				JSC-CCI Lakeview I JV LLC	DE	NIA	Jackson-Shaw Company LLC	Ownership	3.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-4697227				JSC-CCI Lakeview I Mezz LLC	DE	NIA	JSC-CCI Lakeview I JV LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-4640785				JSC-CCI Lakeview I LLC	DE	NIA	JSC-CCI Lakeview I Mezz 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					CCI Industrial - JSC Lakeview II Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-4729013				JSC-CCI Lakeview II JV LLC	DE	NIA	CCI Industrial - JSC Lakeview II Investor LLC	Ownership	95.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-4729013				JSC-CCI Lakeview II JV LLC	DE	NIA	Jackson-Shaw Company LLC	Ownership	3.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial - JSC Landis Investor LLC	DE	NIA	CCI Industrial Holdings LLC	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					CCI MFH - KV Tribeca Investor LLC	DE	NIA	CCI MF Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-4330020				KV Tribeca Holdings, LLC	DE	NIA	CCI MFH - KV Tribeca Investor LLC	Ownership	75.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-4307102				KV Tribeca Apartments, LLC	DE	NIA	KV Tribeca Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial - SM Cary Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-4194849				SFG Cary Investors, LLC	DE	NIA	CCI Industrial - SM Cary Investor LLC	Ownership	95.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SFG Cary, LLC	DE	NIA	SFG Cary Investors, 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	

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

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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	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	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	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	
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	

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

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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					GI Holdco LLC	DE	NIA	GI Holdco II LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-4520398				GIHII Asset Holdings, 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	ELM 3 MM Funding 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	DE	NIA	G-Craton MM LLC	Management		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-One Holdings LLC	DE	NIA	Guggenheim Partners Opportunistic Investment Grade Securities Master Fund, Ltd.	Ownership	14.9	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GLAM MilHsg Fee LLC	DE	NIA	Guggenheim Partners Investment Management, 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	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	

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

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00000	Sammons Enterprises, Inc. ESOT	00000					G-PUFF 2 MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
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	ELM 3 MM Funding 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	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3882697				Rosales Funding LLC	DE	NIA	ETUR C-G LLC	Ownership	19.8	SEI ESOT	NO	
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	

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

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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	
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					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					Corio Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, 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					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 Funding, 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					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	
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 Partners Investment Management, 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	

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

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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	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	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	
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	84-4067033				Bronco Media C-B 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	

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

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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	Hypnos Holdco LLC	Ownership	99.7	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 Opportunistic Investment Grade Securities Master Fund, Ltd	Ownership	11.1	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	
00000	Sammons Enterprises, Inc. ESOT	00000					Orpheus Holdings Limited	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
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	84-2646081				Promenade Funding LLC	DE	NIA	Guggenheim Partners Opportunistic Investment Grade Securities Master Fund, Ltd	Ownership	33.8	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2646081				Promenade Funding LLC	DE	NIA	Hypnos C-G LLC	Ownership	12.9	SEI ESOT	NO	

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

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00000	Sammons Enterprises, Inc. ESOT	00000	84-2646081				Promenade Funding LLC	DE	NIA	Promenade Holdco LLC	Ownership	47.2	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	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					Guggenheim Investments Private Debt Fund IV GP, LLC	DE	NIA	Guggenheim Corporate Funding, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Investments Private Debt Fund IV-A, L.P.	DE	NIA	Guggenheim Investments Private Debt Fund IV GP, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim PDF IV Splitter-1, L.P.	DE	NIA	Guggenheim Investments Private Debt Fund IV GP, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Investments Private Debt Fund IV-B, L.P.	DE	NIA	Guggenheim Corporate Funding, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim PDF IV Splitter-2, L.P.	DE	NIA	Guggenheim Investments Private Debt Fund IV GP, LLC	Management		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					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	
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-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	

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

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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					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	
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	

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

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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	IRL	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 Research Services, 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	
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	

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

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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.	FL	NIA	Guggenheim Golf Properties Investor, LLC	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-4669817				Guggenheim GN Fund I, Ltd.	FL	NIA	GN Fund I, LLC	Management		SEI ESOT	NO	
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	20-3160999				Guggenheim GNP, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3160999				Guggenheim GNP, 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	

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

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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	93-4061426				BP Duarte 1699, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-4493576				CC West Allis 1772, 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	
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	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	92-2569120				JL Columbus 1549, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, 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	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	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	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	93-2880495				JL Derby 1853, 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	
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	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	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	

SCHEDULE Y
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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	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	86-2960302				JL Lexington 1436, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
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	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	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	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	

SCHEDULE Y
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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	
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	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	93-4897791				JL Springfield 1963, 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	93-3114120				JL Valdosta 1766, 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	93-4085527				MCCW Baton Rouge 1748, 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	93-4038631				MCCW Columbia 1774, 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	
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	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	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	Sammons Enterprises, Inc. ESOT	00000	86-2773465				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	
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	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.	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	

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

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00000	Sammons Enterprises, Inc. ESOT	00000	77-0709769				Liberty Hampshire Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	NO	
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	88-3754568				GIFLS Capital Company II, LLC	DE	NIA	GEFI Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-3754568				GIFLS Capital Company II, 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					Cedar Springs (Cayman) Ltd.	CYM	NIA	The Liberty Hampshire 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	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					PTF Trust #1	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					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

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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					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					Relationship Funding (Cayman) Ltd	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2738314				Sammons Distribution Holdings, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-0155260				Sammons BW, Inc	DE	NIA	Sammons Distribution Holdings, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2766799				Parkway Mortgage, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	59-1275568				Asheville Resolution Corporation	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	

Asterisk	Explanation

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
00000	46-0441748	SAMMONS FINANCIAL GROUP, INC	460,000,000	(320,000,000)							140,000,000	
66044	46-0164570	MIDLAND NATIONAL LIFE INSURANCE COMPANY	(320,000,000)	(25,000,000)							(345,000,000)	10,539,035,425
66974	36-2428931	NORTH AMERICAN CO FOR LIFE & HEALTH INS	(140,000,000)								(140,000,000)	6,994,357,834
00000	27-4013872	MNL RE		25,000,000							25,000,000	(2,514,118,027)
00000	61-1583842	SOLBERG RE										(870,068,549)
00000	84-3081181	CANAL RE										(851,558,187)
00000	98-1600408	SFG Bermuda, LTD		320,000,000							320,000,000	(13,297,648,495)
9999999 Control Totals									XXX			

SCHEDULE Y

PART 3 – ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Columns 5 of Column 6)	8 Granted Disclaimer of Control\Affiliation of Column 5 Over Column 6 (Yes/No)
Midland National Life Insurance Company	Sammons Financial Group, Inc.	100.000 %	NO	Sammons Enterprises, Inc. ESOT	Sammons Enterprises, Inc. ESOT	100.000 %	NO
North American Company for Life and Health Insurance	Sammons Financial Group, Inc.	100.000 %	NO	Sammons Enterprises, Inc. ESOT	Sammons Enterprises, Inc. ESOT	100.000 %	NO
		%				%	
		%				%	
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		%				%	

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of **WAIVED** 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.

	Responses
MARCH FILING	
1. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2. Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3. Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4. Will an actuarial opinion be filed by March 1?	YES
APRIL FILING	
5. Will Management's Discussion and Analysis be filed by April 1?	YES
6. Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit – Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7. Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
JUNE FILING	
8. Will an audited financial report be filed by June 1?	YES
9. Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

SUPPLEMENTAL FILINGS

The following supplemental reports are required to be filed as part of your annual statement filing **if your company is engaged in the type of business covered by the supplement. 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.

MARCH FILING	
10 Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	SEE EXPLANATION
11. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
12. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13. Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	NO
14. Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15. Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16. Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
17. Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19. 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 by March 1?	YES
20. 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 by March 1?	NO
21. 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 by March 1?	YES
22. 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 by March 1?	NO
23. Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24. Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	NO
25. Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
26. Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
27. Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

28.	Will the Workers' Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	SEE EXPLANATION
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	SEE EXPLANATION
33	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	SEE EXPLANATION
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the Health Supplement be filed with the state of domicile and the NAIC by March 1?	NO
36.	Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1?	YES
	APRIL FILING	
37.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
38.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
39.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
40.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
41.	Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	NO
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanation:

10.Single stockholder, report not required.

11.Business not written.

12.Business not written.

13.Business not written.

16.Business not written.

17.Business not written.

18.Business not written.

20.Business not written.

22.Business not written.

24.Business not written.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

25.Business not written.

26.Business not written.

27.Business not written.

28.Business not written.

30.Business not written.

31.Relief not required.

32.Relief not required.

33.Relief not required.

35.Business not written.

38.Business not written.

39.Business not written.

41.Business not written.

44.Business not written.

47.Business not written.

Bar code:

11.

12.

13.

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SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26.

27.

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44.

47.

OVERFLOW PAGE FOR WRITE-INS

L003 Additional Aggregate Lines for Page 03 Line 25.
*LIAB - Liabilities

	1 Current Year	2 Prior Year
2504. Miscellaneous liabilities	5,779,974	
2505. Agent non-qualified deferred compensation	3,458,642	3,283,824
2506. Payable for centeral clearing swap	3,366,009	8,561,558
2597. Summary of remaining write-ins for Line 25 from Page 3	12,604,625	11,845,382

L004 Additional Aggregate Lines for Page 04 Line 8.3.
*SUMOPS – Summary of Operations

	1 Current Year	2 Prior Year
08.304. Foreign exchange gain (loss)	267,677	1,002,079
08.397. Summary of remaining write-ins for Line 8.3 from Page 4	267,677	1,002,079

L004 Additional Aggregate Lines for Page 04 Line 27.
*SUMOPS – Summary of Operations

	1 Current Year	2 Prior Year
2704. Miscellaneous Expense		281,667
2797. Summary of remaining write-ins for Line 27 from Page 4		281,667

OVERFLOW PAGE FOR WRITE-INS

L006 Additional Aggregate Lines for Page 06 Line 08.3.
*ANAOPSSUM - Analysis of Operations by Lines of Business – Summary

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
08.304. Foreign exchange gain (loss)	267,677			267,677					
08.397. Summary of remaining write-ins for Line 8.3 from page 6	267,677			267,677					

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	1,297,644,173	3.347	1,297,644,173		1,297,644,173	3.347
1.02 All other governments	754,507,949	1.946	754,507,949		754,507,949	1.946
1.03 U.S. states, territories and possessions, etc. guaranteed						
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed						
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	7,992,377,174	20.614	7,992,377,174		7,992,377,174	20.614
1.06 Industrial and miscellaneous	20,917,681,434	53.951	20,917,681,434		20,917,681,434	53.951
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates	184,014,875	0.475	184,014,875		184,014,875	0.475
1.09 SVO identified funds						
1.10 Unaffiliated bank loans	418,105,246	1.078	418,105,246		418,105,246	1.078
1.11 Unaffiliated certificates of deposit						
1.12 Total long-term bonds	31,564,330,851	81.411	31,564,330,851		31,564,330,851	81.411
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	596,606,430	1.539	596,606,430		596,606,430	1.539
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks	596,606,430	1.539	596,606,430		596,606,430	1.539
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	2,187,871	0.006	2,187,871		2,187,871	0.006
3.02 Industrial and miscellaneous Other (Unaffiliated)	82,144,717	0.212	82,144,717		82,144,717	0.212
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other	427,000,437	1.101	427,000,437		427,000,437	1.101
3.05 Mutual funds						
3.06 Unit investment trusts						
3.07 Closed-end funds	1,926,371	0.005	1,926,371		1,926,371	0.005
3.08 Exchange traded funds						
3.09 Total common stocks	513,259,396	1.324	513,259,396		513,259,396	1.324
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages	1,903,793,302	4.910	1,903,793,302		1,903,793,302	4.910
4.04 Mezzanine real estate loans						
4.05 Total valuation allowance	(6,092,137)	(0.016)	(6,092,137)		(6,092,137)	(0.016)
4.06 Total mortgage loans	1,897,701,165	4.895	1,897,701,165		1,897,701,165	4.895
5. Real estate (Schedule A):						
5.01 Properties occupied by company						
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate						
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	175,821,347	0.453	175,821,347		175,821,347	0.453
6.02 Cash equivalents (Schedule E, Part 2)	855,325,595	2.206	855,325,595		855,325,595	2.206
6.03 Short-term investments (Schedule DA)	1,078,355	0.003	1,078,355		1,078,355	0.003
6.04 Total cash, cash equivalents and short-term investments	1,032,225,297	2.662	1,032,225,297		1,032,225,297	2.662
7. Contract loans	194,095,343	0.501	193,853,702		193,853,702	0.500
8. Derivatives (Schedule DB)	519,121,838	1.339	519,121,838		519,121,838	1.339
9. Other invested assets (Schedule BA)	2,443,360,011	6.302	2,443,360,011		2,443,360,011	6.302
10. Receivables for securities	7,616,356	0.020	7,616,356		7,616,356	0.020
11. Securities Lending (Schedule DL, Part 1)				XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	3,266,726	0.008	3,266,726		3,266,726	0.008
13. Total invested assets	38,771,583,415	100.000	38,771,341,773		38,771,341,773	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

NONE

1.	Book/adjusted carrying value, December 31 of prior year	
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	
3.	Current year change in encumbrances:	
	3.1 Totals, Part 1, Column 13	
	3.2 Totals, Part 3, Column 11	
4.	Total gain (loss) on disposals, Part 3, Column 18	
5.	Deduct amounts received on disposals, Part 3, Column 15	
6.	Total foreign exchange change in book/adjusted carrying value:	
	6.1 Totals, Part 1, Column 15	
	6.2 Totals, Part 3, Column 13	
7.	Deduct current year's other-than-temporary impairment recognized:	
	7.1 Totals, Part 1, Column 12	
	7.2 Totals, Part 3, Column 10	
8.	Deduct current year's depreciation:	
	8.1 Totals, Part 1, Column 11	
	8.2 Totals, Part 3, Column 9	
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	
10.	Deduct total nonadmitted amounts	
11.	Statement value at end of current period (Line 9 minus Line 10)	

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		2,065,986,951
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	33,660,000	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	30,741,103	64,401,103
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	1,649,643	
	3.2 Totals, Part 3, Column 11		1,649,643
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		228,244,395
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:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,903,793,302
12.	Total valuation allowance		(6,092,137)
13.	Subtotal (Line 11 plus Line 12)		1,897,701,165
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		1,897,701,165

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		2,075,559,922
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	30,217,663	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	491,921,609	522,139,272
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	(1,265,405)	
	5.2 Totals, Part 3, Column 9	714,104	(551,301)
6.	Total gain (loss) on disposals, Part 3, Column 19		1,350,515
7.	Deduct amounts received on disposals, Part 3, Column 16		151,524,519
8.	Deduct amortization of premium and depreciation		3,125,130
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(310,680)	
	9.2 Totals, Part 3, Column 14		(310,680)
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	178,066	
	10.2 Totals, Part 3, Column 11		178,066
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		2,443,360,012
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		2,443,360,012

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		31,840,131,877
2.	Cost of bonds and stocks acquired, Part 3, Column 7		4,599,079,952
3.	Accrual of discount		70,776,286
4.	Unrealized valuation increase/(decrease):		
	4.1 Part 1, Column 12	186,510	
	4.2 Part 2, Section 1, Column 15	43,808,848	
	4.3 Part 2, Section 2, Column 13	1,508,477	
	4.4 Part 4, Column 11	55,540,265	101,044,100
5.	Total gain (loss) on disposals, Part 4, Column 19		(83,199,684)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		3,721,001,083
7.	Deduct amortization of premium		17,825,660
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	1,406,830	
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15	1,376,350	2,783,180
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	18,370,249	
	9.2 Part 2, Section 1, Column 17	75,250,000	
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13	24,014,641	117,634,890
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line (2)		42,600
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		32,674,196,677
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		32,674,196,677

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks **OWNED** December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (including all obligations guaranteed by governments)	1. United States	1,297,644,173	1,115,438,598	1,278,675,313	1,502,525,000
	2. Canada				
	3. Other Countries	754,507,947	566,582,868	756,263,077	721,016,000
	4. Totals	2,052,152,120	1,682,021,466	2,034,938,390	2,223,541,000
U.S. States, Territories and Possessions (direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	7,992,377,174	7,262,933,531	7,845,394,257	8,424,671,533
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	17,350,241,939	16,064,709,160	17,318,620,158	17,757,589,723
	9. Canada	603,301,094	561,521,229	602,969,604	620,504,344
	10. Other Countries	3,382,243,653	3,052,275,909	3,389,583,771	3,353,188,459
	11. Totals	21,335,786,686	19,678,506,298	21,311,173,533	21,731,282,526
Parent, Subsidiaries and Affiliates	12. Totals	184,014,875	186,378,241	183,949,310	185,796,061
	13. Total Bonds	31,564,330,855	28,809,839,536	31,375,455,490	32,565,291,120
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	580,818,357	559,209,399	642,106,603	
	15. Canada	6,953,754	6,953,754	7,246,000	
	16. Other Countries	8,834,319	8,834,319	12,454,086	
	17. Totals	596,606,430	574,997,472	661,806,689	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	596,606,430	574,997,472	661,806,689	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20. United States	86,258,820	86,258,820	88,026,383	
	21. Canada				
	22. Other Countries	139	139	3,132,713	
	23. Totals	86,258,959	86,258,959	91,159,096	
Parent, Subsidiaries and Affiliates	24. Totals	427,000,437	425,600,000	425,600,000	
	25. Total Common Stocks	513,259,396	511,858,959	516,759,096	
	26. Total Stocks	1,109,865,826	1,086,856,431	1,178,565,785	
	27. Total Bonds and Stocks	32,674,196,681	29,896,695,967	32,554,021,275	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	855,325,595	24,190,478	243,879,292	886,182,767	143,391,636	XXX	2,152,969,768	6.6	1,297,439,783	4.2	2,152,969,768	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	855,325,595	24,190,478	243,879,292	886,182,767	143,391,636	XXX	2,152,969,768	6.6	1,297,439,783	4.2	2,152,969,768	
2. All Other Governments												
2.1 NAIC 1	1,182,961	5,999,651		79,779,594	262,904,909	XXX	349,867,115	1.1	442,070,636	1.4	143,851,284	206,015,830
2.2 NAIC 2		996,114	14,590,704	26,126,990	308,351,535	XXX	350,065,343	1.1	332,621,345	1.1	301,963,138	48,102,205
2.3 NAIC 3					39,372,929	XXX	39,372,929	0.1	49,492,248	0.2	39,372,929	
2.4 NAIC 4			1,317,291	592,565	13,292,705	XXX	15,202,561	0.0	9,582,501	0.0	15,202,560	
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	1,182,961	6,995,765	15,907,995	106,499,149	623,922,078	XXX	754,507,948	2.3	833,766,730	2.7	500,389,911	254,118,035
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1						XXX						
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1						XXX						
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	219,817,685	962,664,208	1,968,101,332	2,910,241,420	1,900,264,765	XXX	7,961,089,410	24.6	7,865,618,038	25.5	7,663,677,978	297,411,433
5.2 NAIC 2	768,049	3,633,430	9,993,591	12,854,406	2,686,312	XXX	29,935,788	0.1	56,970,090	0.2	29,935,787	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5					1,351,971	XXX	1,351,971	0.0	1,387,531	0.0		1,351,971
5.6 NAIC 6						XXX						
5.7 Totals	220,585,734	966,297,638	1,978,094,923	2,923,095,826	1,904,303,048	XXX	7,992,377,169	24.7	7,923,975,659	25.7	7,693,613,765	298,763,404

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	143,396,538	2,103,589,764	1,876,467,840	3,206,884,366	2,581,183,524	XXX	9,911,522,032	30.6	8,707,718,870	28.3	4,764,327,108	5,147,194,925
6.2 NAIC 2	175,876,584	1,832,839,578	2,482,832,684	2,459,085,024	3,106,272,881	XXX	10,056,906,751	31.0	9,986,095,466	32.4	6,247,736,357	3,809,170,395
6.3 NAIC 3	2,053,926	169,472,410	226,227,805	86,478,449	244,378,112	XXX	728,610,702	2.2	917,595,091	3.0	111,883,782	616,726,919
6.4 NAIC 4	5,561,411	42,667,423	100,692,704	43,160,278	16,572,064	XXX	208,653,880	0.6	221,341,478	0.7	13,632,384	195,021,496
6.5 NAIC 5	43,971	435,622	12,115,637			XXX	12,595,230	0.0	14,474,861	0.0	43,971	12,551,259
6.6 NAIC 6	4,795	68,993	397,410			XXX	471,198	0.0	66,535	0.0	466,403	4,795
6.7 Totals	326,937,225	4,149,073,790	4,698,734,080	5,795,608,117	5,948,406,581	XXX	20,918,759,793	64.5	19,847,292,301	64.4	11,138,090,005	9,780,669,789
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1		16,167,932			129,428,314	XXX	145,596,246	0.4	65,740,904	0.2	127,384,222	18,212,024
8.2 NAIC 2						XXX						
8.3 NAIC 3		6,375,671	26,225,864			XXX	32,601,535	0.1	33,812,443	0.1	6,375,671	26,225,864
8.4 NAIC 4		5,816,930				XXX	5,816,930	0.0	5,816,930	0.0	5,816,930	
8.5 NAIC 5		164				XXX	164	0.0	93,721,629	0.3		164
8.6 NAIC 6						XXX						
8.7 Totals		28,360,697	26,225,864		129,428,314	XXX	184,014,875	0.6	199,091,906	0.6	139,576,823	44,438,052
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1		3,146,864				XXX	3,146,864	0.0	28,412,580	0.1		3,146,864
10.2 NAIC 2		66,059,352				XXX	66,059,352	0.2	112,517,732	0.4		66,059,352
10.3 NAIC 3		69,807,410				XXX	69,807,410	0.2	56,911,792	0.2	1,630,761	68,176,649
10.4 NAIC 4	968,391	198,596,699				XXX	199,565,090	0.6	410,486,023	1.3	52,940,739	146,624,352
10.5 NAIC 5	457,048	75,091,680				XXX	75,548,728	0.2	103,732,982	0.3	9,608,469	65,940,259
10.6 NAIC 6	661,376	3,316,426				XXX	3,977,802	0.0	808,298	0.0		3,977,802
10.7 Totals	2,086,815	416,018,431				XXX	418,105,246	1.3	712,869,407	2.3	64,179,969	353,925,278
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX						
11.2 NAIC 2						XXX						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6						XXX						
11.7 Totals						XXX						

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 1,219,722,779	3,115,758,897	4,088,448,464	7,083,088,147	5,017,173,148		20,524,191,435	63.3	XXX	XXX	14,852,210,360	5,671,981,076
12.2 NAIC 2	(d) 176,644,633	1,903,528,474	2,507,416,979	2,498,066,420	3,417,310,728		10,502,967,234	32.4	XXX	XXX	6,579,635,282	3,923,331,952
12.3 NAIC 3	(d) 2,053,926	245,655,491	252,453,669	86,478,449	283,751,041		870,392,576	2.7	XXX	XXX	159,263,143	711,129,432
12.4 NAIC 4	(d) 6,529,802	247,081,052	102,009,995	43,752,843	29,864,769		429,238,461	1.3	XXX	XXX	87,592,613	341,645,848
12.5 NAIC 5	(d) 501,019	75,527,466	12,115,637		1,351,971		(c) 89,496,093	0.3	XXX	XXX	9,652,440	79,843,653
12.6 NAIC 6	(d) 666,171	3,385,419	397,410				(c) 4,449,000	0.0	XXX	XXX	466,403	3,982,597
12.7 Totals	1,406,118,330	5,590,936,799	6,962,842,154	9,711,385,859	8,749,451,657		(b) 32,420,734,799	100.0	XXX	XXX	21,688,820,241	10,731,914,558
12.8 Line 12.7 as a % of Col. 7	4.3	17.2	21.5	30.0	27.0		100.0	XXX	XXX	XXX	66.9	33.1
13. Total Bonds Prior Year												
13.1 NAIC 1	245,506,544	2,875,101,668	3,393,610,233	7,344,320,234	4,548,462,132		XXX	XXX	18,407,000,811	59.7	13,217,782,366	5,189,218,445
13.2 NAIC 2	154,202,854	1,798,166,326	2,238,252,957	2,704,165,944	3,593,416,552		XXX	XXX	10,488,204,633	34.0	6,285,810,001	4,202,394,632
13.3 NAIC 3	62,594,113	189,603,939	405,307,515	82,318,964	317,987,043		XXX	XXX	1,057,811,574	3.4	271,419,927	786,391,647
13.4 NAIC 4	926,116	335,241,351	247,737,691	53,583,608	9,738,166		XXX	XXX	647,226,932	2.1	49,216,443	598,010,490
13.5 NAIC 5	612,819	128,644,192	288,239		83,771,753		XXX	XXX	(c) 213,317,003	0.7	85,449,782	127,867,220
13.6 NAIC 6	635,318	239,515					XXX	XXX	(c) 874,833	0.0	47,012	827,820
13.7 Totals	464,477,764	5,326,996,991	6,285,196,635	10,184,388,750	8,553,375,646		XXX	XXX	(b) 30,814,435,786	100.0	19,909,725,531	10,904,710,254
13.8 Line 13.7 as a % of Col. 9	1.5	17.3	20.4	33.1	27.8		XXX	XXX	100.0	XXX	64.6	35.4
14. Total Publicly Traded Bonds												
14.1 NAIC 1	1,098,524,654	1,663,194,689	3,019,585,500	5,671,029,312	3,399,876,205		14,852,210,360	45.8	13,217,782,365	42.9	14,852,210,360	XXX
14.2 NAIC 2	112,678,278	810,109,918	1,306,706,238	1,812,099,990	2,538,040,858		6,579,635,282	20.3	6,285,810,000	20.4	6,579,635,282	XXX
14.3 NAIC 3	1,560,524	42,026,371	21,977,422	31,623,739	62,075,088		159,263,144	0.5	271,419,927	0.9	159,263,144	XXX
14.4 NAIC 4		59,927,861	11,880,393	2,491,654	13,292,705		87,592,613	0.3	49,216,443	0.2	87,592,613	XXX
14.5 NAIC 5	43,971	9,608,469					9,652,440	0.0	85,449,782	0.3	9,652,440	XXX
14.6 NAIC 6		68,993	397,410				466,403	0.0	47,012	0.0	466,403	XXX
14.7 Totals	1,212,807,427	2,584,936,301	4,360,546,963	7,517,244,695	6,013,284,856		21,688,820,242	66.9	19,909,725,529	64.6	21,688,820,242	XXX
14.8 Line 14.7 as a % of Col. 7	5.6	11.9	20.1	34.7	27.7		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	3.7	8.0	13.4	23.2	18.5		66.9	XXX	XXX	XXX	66.9	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	121,198,125	1,452,564,208	1,068,862,964	1,412,058,835	1,617,296,943		5,671,981,075	17.5	5,189,218,445	16.8	XXX	5,671,981,075
15.2 NAIC 2	63,966,354	1,093,418,555	1,200,710,741	685,966,431	879,269,870		3,923,331,951	12.1	4,202,394,632	13.6	XXX	3,923,331,951
15.3 NAIC 3	493,401	203,629,121	230,476,247	54,854,710	221,675,952		711,129,431	2.2	786,391,647	2.6	XXX	711,129,431
15.4 NAIC 4	6,529,803	187,153,191	90,129,601	41,261,189	16,572,064		341,645,848	1.1	598,010,490	1.9	XXX	341,645,848
15.5 NAIC 5	457,048	65,918,998	12,115,637		1,351,971		79,843,654	0.2	127,867,220	0.4	XXX	79,843,654
15.6 NAIC 6	666,171	3,316,426					3,982,597	0.0	827,820	0.0	XXX	3,982,597
15.7 Totals	193,310,902	3,006,000,499	2,602,295,190	2,194,141,165	2,736,166,800		10,731,914,556	33.1	10,904,710,254	35.4	XXX	10,731,914,556
15.8 Line 15.7 as a % of Col. 7	1.8	28.0	24.2	20.4	25.5		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	0.6	9.3	8.0	6.8	8.4		33.1	XXX	XXX	XXX	XXX	33.1

(a) Includes $ 9,138,273,999 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 220,887,378 current year of bonds with Z designations, and$ 143,376,922 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 28,603,751 current year, $ 75,892,052 prior year of bonds with 5GI designations and $ current year, $ prior year of bonds with 6* designations. “5GI” means the NAIC designation was assigned by the SVO in reliance on the insurer’s certification that the issuer is current in all principal and interest payments. “6*” means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1$ 855,325,595 ; NAIC 2 $ 1,078,355 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $.

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	855,325,595	24,190,478	243,879,292	886,182,767	143,391,636	XXX	2,152,969,768	6.6	1,297,439,783	4.2	2,152,969,768	
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	855,325,595	24,190,478	243,879,292	886,182,767	143,391,636	XXX	2,152,969,768	6.6	1,297,439,783	4.2	2,152,969,768	
2. All Other Governments												
2.01 Issuer Obligations	1,182,961	6,995,764	15,907,995	106,499,149	623,922,079	XXX	754,507,948	2.3	833,766,730	2.7	500,389,912	254,118,035
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals	1,182,961	6,995,764	15,907,995	106,499,149	623,922,079	XXX	754,507,948	2.3	833,766,730	2.7	500,389,912	254,118,035
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX						
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations						XXX						
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	143,686,662	542,958,335	296,807,107	1,445,763,322	848,899,138	XXX	3,278,114,564	10.1	3,454,381,836	11.2	3,161,018,547	117,096,016
5.02 Residential Mortgage-Backed Securities	59,408,229	229,195,795	279,276,165	587,237,446	499,323,703	XXX	1,654,441,338	5.1	1,333,990,461	4.3	1,642,467,331	11,974,008
5.03 Commercial Mortgage-Backed Securities	17,168,421	192,952,110	1,400,701,780	880,999,567	253,697,645	XXX	2,745,519,523	8.5	2,833,819,080	9.2	2,707,470,286	38,049,237
5.04 Other Loan-Backed and Structured Securities	322,421	1,191,398	1,309,870	9,095,492	302,382,562	XXX	314,301,743	1.0	301,784,282	1.0	182,657,601	131,644,142
5.05 Totals	220,585,733	966,297,638	1,978,094,922	2,923,095,827	1,904,303,048	XXX	7,992,377,168	24.7	7,923,975,659	25.7	7,693,613,765	298,763,403
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	244,418,870	2,260,866,085	3,176,738,050	4,011,957,995	5,016,224,115	XXX	14,710,205,115	45.4	14,124,972,221	45.8	9,488,050,755	5,222,154,359
6.02 Residential Mortgage-Backed Securities	6,644,740	38,932,799	225,898,299	124,798,933	205,220,881	XXX	601,495,652	1.9	464,513,758	1.5	176,489,649	425,006,002
6.03 Commercial Mortgage-Backed Securities	20,126,199	178,723,460	1,881,551	99,652,357	4,405,769	XXX	304,789,336	0.9	286,136,749	0.9	159,013,021	145,776,314
6.04 Other Loan-Backed and Structured Securities	55,747,416	1,670,551,448	1,294,216,181	1,559,198,833	722,555,815	XXX	5,302,269,693	16.4	4,971,669,573	16.1	1,314,536,580	3,987,733,113
6.05 Totals	326,937,225	4,149,073,792	4,698,734,081	5,795,608,118	5,948,406,580	XXX	20,918,759,796	64.5	19,847,292,301	64.4	11,138,090,005	9,780,669,788
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations					2,044,092	XXX	2,044,092	0.0	2,240,904	0.0		2,044,092
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities		28,360,698			127,384,222	XXX	155,744,920	0.5	170,415,715	0.6	139,576,823	16,168,096
8.05 Affiliated Bank Loans – Issued						XXX						
8.06 Affiliated Bank Loans – Acquired			26,225,864			XXX	26,225,864	0.1	26,435,287	0.1		26,225,864
8.07 Totals		28,360,698	26,225,864		129,428,314	XXX	184,014,876	0.6	199,091,906	0.6	139,576,823	44,438,052

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Bank Loans - Issued						XXX			414,643	0.0		
10.02 Bank Loans – Acquired	2,086,815	416,018,431				XXX	418,105,246	1.3	712,454,764	2.3	64,179,969	353,925,277
10.03 Totals	2,086,815	416,018,431				XXX	418,105,246	1.3	712,869,407	2.3	64,179,969	353,925,277
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations	1,244,614,088	2,835,010,662	3,733,332,444	6,450,403,233	6,634,481,060	XXX	20,897,841,487	64.5	XXX	XXX	15,302,428,982	5,595,412,502
12.02 Residential Mortgage-Backed Securities	66,052,969	268,128,594	505,174,464	712,036,379	704,544,584	XXX	2,255,936,990	7.0	XXX	XXX	1,818,956,980	436,980,010
12.03 Commercial Mortgage-Backed Securities	37,294,620	371,675,570	1,402,583,331	980,651,924	258,103,414	XXX	3,050,308,859	9.4	XXX	XXX	2,866,483,307	183,825,551
12.04 Other Loan-Backed and Structured Securities	56,069,837	1,700,103,544	1,295,526,051	1,568,294,325	1,152,322,599	XXX	5,772,316,356	17.8	XXX	XXX	1,636,771,004	4,135,545,351
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans			26,225,864			XXX	26,225,864	0.1	XXX	XXX		26,225,864
12.07 Unaffiliated Bank Loans	2,086,815	416,018,431				XXX	418,105,246	1.3	XXX	XXX	64,179,969	353,925,277
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	1,406,118,329	5,590,936,801	6,962,842,154	9,711,385,861	8,749,451,657		32,420,734,802	100.0	XXX	XXX	21,688,820,242	10,731,914,555
12.10 Lines 12.09 as a % Col. 7	4.3	17.2	21.5	30.0	27.0		100.0	XXX	XXX	XXX	66.9	33.1
13. Total Bonds Prior Year												
13.01 Issuer Obligations	265,176,952	2,665,310,473	3,419,140,680	6,536,379,678	6,826,793,691	XXX	XXX	XXX	19,712,801,474	64.0	13,902,128,580	5,810,672,894
13.02 Residential Mortgage-Backed Securities	65,201,895	243,687,789	493,080,609	589,074,063	407,459,863	XXX	XXX	XXX	1,798,504,219	5.8	1,491,162,411	307,341,809
13.03 Commercial Mortgage-Backed Securities	30,712,409	362,633,684	1,013,592,995	1,456,409,764	256,606,977	XXX	XXX	XXX	3,119,955,829	10.1	2,988,551,867	131,403,962
13.04 Other Loan-Backed and Structured Securities	76,110,006	1,472,791,883	1,229,927,321	1,602,525,244	1,062,515,116	XXX	XXX	XXX	5,443,869,570	17.7	1,492,232,019	3,951,637,551
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans	26,435,287					XXX	XXX	XXX	26,435,287	0.1		26,435,287
13.07 Unaffiliated Bank Loans	841,215	582,573,160	129,455,032			XXX	XXX	XXX	712,869,407	2.3	35,650,656	677,218,751
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09 Totals	464,477,764	5,326,996,989	6,285,196,637	10,184,388,749	8,553,375,647		XXX	XXX	30,814,435,786	100.0	19,909,725,533	10,904,710,254
13.10 Line 13.09 as a % of Col. 9	1.5	17.3	20.4	33.1	27.8		XXX	XXX	100.0	XXX	64.6	35.4
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	1,130,723,096	1,826,449,266	2,359,705,457	5,159,301,631	4,826,249,532	XXX	15,302,428,982	47.2	13,902,128,578	45.1	15,302,428,982	XXX
14.02 Residential Mortgage-Backed Securities	62,611,818	242,595,818	356,444,927	639,225,786	518,078,631	XXX	1,818,956,980	5.6	1,491,162,411	4.8	1,818,956,980	XXX
14.03 Commercial Mortgage-Backed Securities	10,891,251	309,400,194	1,402,583,331	889,760,892	253,847,639	XXX	2,866,483,307	8.8	2,988,551,868	9.7	2,866,483,307	XXX
14.04 Other Loan-Backed and Structured Securities	8,581,262	142,311,054	241,813,248	828,956,386	415,109,054	XXX	1,636,771,004	5.0	1,492,232,019	4.8	1,636,771,004	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans		64,179,969				XXX	64,179,969	0.2	35,650,656	0.1	64,179,969	XXX
14.08 Unaffiliated Certificates of Deposit						XXX						XXX
14.09 Totals	1,212,807,427	2,584,936,301	4,360,546,963	7,517,244,695	6,013,284,856		21,688,820,242	66.9	19,909,725,532	64.6	21,688,820,242	XXX
14.10 Line 14.09 as a % of Col. 7	5.6	11.9	20.1	34.7	27.7		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	3.7	8.0	13.4	23.2	18.5		66.9	XXX	XXX	XXX	66.9	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	113,890,992	1,008,561,396	1,373,626,987	1,291,101,601	1,808,231,527	XXX	5,595,412,503	17.3	5,810,672,895	18.9	XXX	5,595,412,503
15.02 Residential Mortgage-Backed Securities	3,441,151	25,532,776	148,729,537	72,810,593	186,465,953	XXX	436,980,010	1.3	307,341,809	1.0	XXX	436,980,010
15.03 Commercial Mortgage-Backed Securities	26,403,368	62,275,376		90,891,032	4,255,776	XXX	183,825,552	0.6	131,403,962	0.4	XXX	183,825,552
15.04 Other Loan-Backed and Structured Securities	47,488,576	1,557,792,490	1,053,712,802	739,337,939	737,213,545	XXX	4,135,545,352	12.8	3,951,637,550	12.8	XXX	4,135,545,352
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans			26,225,864			XXX	26,225,864	0.1	26,435,287	0.1	XXX	26,225,864
15.07 Unaffiliated Bank Loans	2,086,815	351,838,460				XXX	353,925,275	1.1	677,218,751	2.2	XXX	353,925,275
15.08 Unaffiliated Certificates of Deposit						XXX					XXX	
15.09 Totals	193,310,902	3,006,000,498	2,602,295,190	2,194,141,165	2,736,166,801		10,731,914,556	33.1	10,904,710,254	35.4	XXX	10,731,914,556
15.10 Line 15.09 as a % of Col. 7	1.8	28.0	24.2	20.4	25.5		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	0.6	9.3	8.0	6.8	8.4		33.1	XXX	XXX	XXX	XXX	33.1

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets(a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	43,630,593	43,630,593			
2. Cost of short-term investments acquired	1,078,394	1,078,394			
3. Accrual of discount	498,075	498,075			
4. Unrealized valuation increase/(decrease)					
5. Total gain (loss) on disposals	4,332	4,332			
6. Deduct consideration received on disposals	44,133,000	44,133,000			
7. Deduct amortization of premium	39	39			
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)	1,078,355	1,078,355			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	1,078,355	1,078,355			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE DB - PART A – VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)			264,987,800
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		536,686,824	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		163,423,932	700,110,756
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17		3,872,366	
	3.2 Section 2, Column 19		(7,999,677)	(4,127,311)
4.	SSAP No. 108 adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			355,539,059
6.	Considerations received/(paid) on terminations, Section 2, Column 15			358,506,712
7.	Amortization:			
	7.1 Section 1, Column 19		(262,139,055)	
	7.2 Section 2, Column 21		(338,079,801)	(600,218,857)
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20			
	8.2 Section 2, Column 23			
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18		(1,047,541)	
	9.2 Section 2, Column 20		(5,065)	(1,052,607)
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			356,732,130
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			356,732,130

SCHEDULE DB - PART B – VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)			2,324,953
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote – Cumulative Cash Change Column)			2,329,977
3.1	Add:			
	Change in the variation margin on open contracts – Highly effective hedges:			
	3.11 Section 1, Column 15, current year minus			
	3.12 Section 1, Column 15, prior year			
	Change in the variation margin on open contracts – All other:			
	3.13 Section 1, Column 18, current year minus		(23,438)	
	3.14 Section 1, Column 18, prior year	21,550	(44,988)	(44,988)
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		(23,438)	
	3.24 Section 1, Column 19, prior year plus	21,550		
	3.25 SSAP No. 108 adjustments		(44,988)	(44,988)
3.3	Subtotal (Line 3.1 minus Line 3.2)			
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)			6,275,803
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)			
	4.22 Amount recognized (Section 2, Column 16)		6,275,803	
	4.23 SSAP No. 108 adjustments		6,275,803	
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)			4,654,930
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			4,654,930

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

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

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	236,523,501	1	236,523,501					1	236,523,501
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX	304,365	XXX		XXX		XXX	304,365
4. Less: Closed or Disposed of Transactions			1	236,827,866					1	236,827,866
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	236,523,501								

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	356,732,130	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	4,654,930	
3.	Total (Line 1 plus Line 2)		361,387,060
4.	Part D, Section 1, Column 6	519,121,839	
5.	Part D, Section 1, Column 7	(157,734,779)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	724,231,082	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		724,231,082
10.	Part D, Section 1, Column 9	1,265,905,793	
11.	Part D, Section 1, Column 10	(541,674,712)	
12.	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	997,101	
14	Part B, Section 1, Column 20	684,400	
15.	Part D, Section 1, Column 12	1,681,501	
16.	Total (Lines 13 plus Line 14 minus Line 15)		

SCHEDULE E – PART 2 – VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	7,112,001	7,112,001		
2. Cost of cash equivalents acquired	58,398,561,398	58,398,561,398		
3. Accrual of discount	29,482,721	29,482,721		
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	57,579,830,525	57,579,830,525		
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other-than-temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	855,325,595	855,325,595		
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	855,325,595	855,325,595		

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change In Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Farm Mortgages														
Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed														
Mortgages in Good Standing - Residential Mortgages - All Other														
Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed														
Mortgages in Good Standing - Commercial Mortgages - All Other														
778		Las Vegas	NV		03/11/2013	5.250	13,733,110						31,860,000	11/30/2012
780		Brooklyn	NY		03/19/2013	7.250	17,766,140						30,000,000	02/05/2013
783		Washington	DC		03/22/2013	4.700	22,262,254						41,693,544	09/01/2014
901		Stamford	CT		08/29/2013	4.570	11,817,836						24,800,000	08/21/2015
908		Oceanside	CA		09/26/2013	5.000	6,308,752						17,000,000	06/12/2013
912		Clifton	NJ		10/29/2013	6.600	21,738,929						59,000,000	09/10/2013
913		New York	NY		10/18/2013	6.500	17,523,960						45,000,000	09/01/2013
920		Morrisville	NC		12/30/2013	5.050	13,318,753						42,473,452	10/29/2013
921		Morrisville	NC		12/30/2013	5.050	11,669,394						42,478,739	10/29/2013
922		Beverly Hills	CA		03/27/2014	4.860	17,281,923						35,000,000	03/19/2014
932		New York	NY		05/29/2014	4.640	10,054,270						21,000,000	05/01/2014
934		Elizabeth	NJ		05/30/2014	4.500	10,582,195						17,600,000	03/27/2014
936		Cary	NC		07/02/2014	4.580	8,897,865						15,700,000	05/07/2014
954		Ames	IA		09/12/2014	4.130	14,885,359						25,600,000	07/29/2014
956		Franklin	TN		09/17/2014	4.170	26,338,146						66,600,000	09/17/2014
959		Oxnard	CA		09/30/2014	4.430	26,918,503						21,950,000	06/01/2014
973		Boston	MA		12/30/2016	3.590	36,877,865						68,533,333	11/04/2014
980		Madison	WI		12/19/2014	4.400	17,838,785						29,400,000	11/21/2014
983		Mountain View	CA		12/30/2014	3.820	22,699,895						50,000,000	11/26/2014
984		Dallas	TX		12/24/2014	3.815	13,502,596						21,800,000	11/20/2014
986		Mason	OH		01/08/2015	4.000	6,477,170						12,500,000	12/13/2014
993		San Diego	CA		03/02/2015	3.800	30,183,900						54,090,909	12/22/2014
994		Bloomington	IN		03/06/2015	3.810	27,943,330						7,874,908	01/15/2015
998		New York	NY		04/07/2015	3.800	19,558,251						34,300,000	03/04/2014
999		Bedford	NH		03/26/2015	3.890	13,051,801						23,250,000	02/26/2015
1000		Columbia	SC		12/30/2016	3.810	23,151,981						40,671,429	12/02/2014
1005		Omaha	NE		04/17/2015	3.890	13,093,983						23,341,176	01/08/2015
1008		Oro Valley	AZ		12/30/2016	4.240	8,438,249						17,500,000	03/02/2015
1010		Irvine	CA		05/11/2015	3.750	22,244,756						39,791,667	04/10/2015
1013		Schererville	IN		06/03/2015	4.180	16,663,559						26,400,000	04/13/2015
1016		Dallas	TX		05/22/2015	4.070	28,208,418						56,500,000	01/20/2017
1017		Draper	UT		06/16/2015	5.500	8,026,835						22,100,000	04/13/2015
1020		Sacramento	CA		06/19/2015	3.800	13,984,904						26,500,000	04/13/2015
1022		Dallas	TX		06/12/2015	3.750	14,950,543						26,000,000	04/08/2015
1024		Lexington	KY		06/12/2015	4.180	13,690,430						22,300,000	04/16/2015
1030		Los Angeles	CA		08/03/2015	3.810	11,023,828						22,800,000	04/27/2015
1032		Santa Monica	CA		12/30/2016	4.100	12,139,168						25,400,000	06/15/2015
1046		Elk Grove	CA		10/01/2015	4.100	14,567,178						7,753,200	06/10/2015
1048		Kansas City	MO		09/15/2015	4.200	15,018,207						27,500,000	08/13/2015
1049		Boston	MA		12/30/2016	4.000	18,919,967						30,786,792	08/31/2015
1050		Omaha	NE		09/22/2015	4.280	12,544,006						24,501,493	08/07/2015
1052		Kennesaw	GA		09/30/2015	4.040	10,007,225						17,000,000	08/26/2015
1053		Pickerington	OH		10/09/2015	4.100	8,774,604						17,200,000	07/27/2015
1060		Panama City Beach	FL		12/30/2016	4.100	17,385,775						31,431,535	08/31/2015
1064		Mountain View	CA		11/20/2015	4.250	11,976,200						21,000,000	10/12/2015
1071		Johns Island	SC		08/01/2019	4.205	55,207,956						105,000,000	05/10/2019
1077		Washington	DC		01/14/2016	4.540	5,236,135						9,600,000	11/24/2015
1081		Diamond Bar	CA		03/31/2016	4.550	12,042,422						23,300,000	11/17/2015
1090		Mountain View	CA		12/16/2016	4.520	16,300,807						30,500,000	11/18/2016
1092		Chandler	AZ		02/09/2017	4.560	31,500,859						58,700,000	01/06/2017
1106		Park City	UT		12/27/2017	4.960	14,169,606						36,075,000	11/17/2017
1108		Philadelphia	PA		01/09/2018	4.350	23,953,020						47,692,308	12/22/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change In Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1111		Baltimore	MD		01/31/2018	4.480	8,691,605						15,438,597	12/28/2017
1112		New York	NY		02/12/2018	4.810	22,426,752						40,000,000	01/02/2018
1115		San Diego	CA		04/20/2018	4.420	14,369,961						24,134,078	03/09/2018
1118		Santa Monica	CA		07/24/2018	7.500	6,166,745						14,400,183	06/01/2020
1119		Pittsburgh	PA		08/30/2018	7.490	14,300,358						21,645,703	07/20/2018
1120		Rochester	NY		08/02/2018	4.560	18,956,325						35,593,220	06/28/2018
1121		Westminster	CO		08/20/2018	4.490	13,715,583						21,467,844	07/16/2018
1122		Baltimore	MD		09/05/2018	4.520	10,606,534						17,103,226	08/27/2018
1125		Frisco	TX		10/05/2018	4.630	35,850,288						60,425,000	08/13/2018
1126		Cleveland	OH		10/18/2018	5.100	4,629,011						8,366,740	08/02/2018
1130		San Jose	CA		12/10/2018	4.670	19,386,881						30,782,030	09/28/2018
1135		Los Angeles	CA		12/27/2018	4.600	28,212,082				1,162,697		40,767,207	11/30/2018
1136		Bothell	WA		02/25/2019	4.300	13,310,142						21,538,462	01/25/2019
1137		Campbell	CA		03/14/2019	4.480	20,082,540						33,050,413	02/17/2019
1138		Coconut Grove	FL		04/11/2019	4.605	22,423,981						47,851,037	02/21/2019
1141		Newtown Square	PA		06/25/2019	4.350	23,223,527						37,700,000	04/25/2019
1142		Sacramento	CA		06/26/2019	4.100	41,876,127						65,461,538	06/20/2019
1144		Yonkers	NY		07/02/2019	4.100	43,242,514						74,214,286	05/13/2019
1146		Macon	GA		08/16/2019	4.150	14,150,062						23,000,000	05/22/2019
1153		Wilmington	NC		09/24/2019	4.565	58,923,520						89,453,906	07/23/2019
1154		Jackson	WY		10/01/2019	4.500	19,200,000						32,101,357	08/27/2019
1155		New York	NY		08/26/2020	7.969	23,992,125				484,867		472,498,015	03/13/2019
1156		Seattle	WA		12/23/2019	3.550	75,000,000						115,714,286	11/07/2019
1158		Inglewood	CA		07/08/2020	4.850	60,000,000						132,173,913	05/26/2020
1165		Studio City	CA		02/25/2022	7.526	36,250,000						527,468,665	11/22/2021
1166		New York	NY		03/18/2022	4.750	153,070,587						429,420,000	02/23/2022
1172		Independence	OH		09/30/2022	5.500	44,630,000						70,700,000	08/01/2022
1173		San Jose	CA		10/14/2022	5.500	43,500,000						72,000,000	08/23/2022
1176		Olive Branch	MS		11/30/2022	5.500	26,442,650						42,000,000	10/01/2022
1177		Las Vegas	NV		12/23/2022	10.989	33,841,577						1,535,483,872	05/01/2022
1181		Laredo	TX		09/12/2023	6.000	33,660,000						56,100,000	09/11/2023
1138U		Coconut Grove	FL		11/15/2022	4.605	8,607,514				2,079		47,858,501	02/21/2019
1154U		Jackson	WY		05/25/2022	4.500	3,000,000						8,939,516	08/27/2019
1166B		New York	NY		03/18/2022	7.500	15,602,712						438,600,000	02/23/2022
0599999 - Mortgages in Good Standing - Commercial Mortgages - All Other							1,903,793,306				1,649,643		6,380,301,080	XXX
Mortgages in Good Standing - Mezzanine Loans														
0899999 - Mortgages in Good Standing - Total Mortgages in Good Standing (sum of 0199999 through 0699999)							1,903,793,306				1,649,643		6,380,301,080	XXX
Restructured Mortgages - Farm Mortgages														
Restructured Mortgages - Residential Mortgages - Insured or Guaranteed														
Restructured Mortgages - Residential Mortgages - All Other														
Restructured Mortgages - Commercial Mortgages - Insured or Guaranteed														
Restructured Mortgages - Commercial Mortgages - All Other														
Restructured Mortgages - Mezzanine Loans														
Mortgages with overdue interest over 90 days, not in process of foreclosure - Farm Mortgages														
Mortgages with overdue interest over 90 days, not in process of foreclosure - Residential Mortgages - Insured or Guaranteed														
Mortgages with overdue interest over 90 days, not in process of foreclosure - Residential Mortgages- All Other														
Mortgages with overdue interest over 90 days, not in process of foreclosure - Commercial Mortgages - Insured or Guaranteed														
Mortgages with overdue interest over 90 days, not in process of foreclosure - Commercial Mortgages - All Other														
Mortgages with overdue interest over 90 days, not in process of foreclosure - Mezzanine Loans														
Mortgages in the Process of Foreclosure - Farm Mortgages														
Mortgages in the Process of Foreclosure - Residential Mortgages - Insured or Guaranteed														
Mortgages in the Process of Foreclosure - Residential Mortgages - All Other														
Mortgages in the Process of Foreclosure - Commercial Mortgages - Insured or Guaranteed														
Mortgages in the Process of Foreclosure - Commercial Mortgages - All Other														
Mortgages in the Process of Foreclosure - Mezzanine Loans														
3399999 Totals							1,903,793,306				1,649,643		6,380,301,080	XXX

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change In Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation

General Interrogatory:

1. Mortgages in good standing ..... $ ..... unpaid taxes..$ ..... interest due and unpaid.
2. Restructured mortgages ..... $ ..... unpaid taxes..$ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure ..... $ ..... unpaid taxes..$ ..... interest due and unpaid.
4. Mortgages in process of foreclosure ..... $ ..... unpaid taxes..$ ..... interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Farm Mortgages								
Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed								
Mortgages in Good Standing - Residential Mortgages - All Other								
Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed								
Mortgages in Good Standing - Commercial Mortgages - All Other								
912	Clifton	NJ		11/14/2023	6.600		468,000	
1155	New York	NY		01/31/2023	7.969		3,248,945	
1177	Las Vegas	NV		01/30/2023	10.989		27,024,158	
1181	Laredo	TX		09/12/2023	6.000	33,660,000		
0599999 - Mortgages in Good Standing - Commercial Mortgages - All Other						33,660,000	30,741,103	
Mortgages in Good Standing - Mezzanine Loans								
0899999 - Mortgages in Good Standing - Total Mortgages in Good Standing (sum of 0199999 through 0699999)						33,660,000	30,741,103	
Restructured Mortgages - Farm Mortgages								
Restructured Mortgages - Residential Mortgages - Insured or Guaranteed								
Restructured Mortgages - Residential Mortgages - All Other								
Restructured Mortgages - Commercial Mortgages - Insured or Guaranteed								
Restructured Mortgages - Commercial Mortgages - All Other								
Restructured Mortgages - Mezzanine Loans								
Mortgages with overdue interest over 90 days, not in process of foreclosure - Farm Mortgages								
Mortgages with overdue interest over 90 days, not in process of foreclosure - Residential Mortgages - Insured or Guaranteed								
Mortgages with overdue interest over 90 days, not in process of foreclosure - Residential Mortgages - All Other								
Mortgages with overdue interest over 90 days, not in process of foreclosure - Commercial Mortgages - Insured or Guaranteed								
Mortgages with overdue interest over 90 days, not in process of foreclosure - Commercial Mortgages - All Other								
Mortgages with overdue interest over 90 days, not in process of foreclosure - Mezzanine Loans								
Mortgages in the Process of Foreclosure - Farm Mortgages								
Mortgages in the Process of Foreclosure - Residential Mortgages - Insured or Guaranteed								
Mortgages in the Process of Foreclosure - Residential Mortgages - All Other								
Mortgages in the Process of Foreclosure - Commercial Mortgages - Insured or Guaranteed								
Mortgages in the Process of Foreclosure - Commercial Mortgages - All Other								
Mortgages in the Process of Foreclosure - Mezzanine Loans								
3399999 Totals						33,660,000	30,741,103	

SCHEDULE B - PART 3

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

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																	
775	Seattle	WA		02/14/2013	04/24/2023	16,058,745							16,058,745	16,058,745			
789	North Charleston	SC		06/21/2013	08/01/2023	10,992,327							10,992,327	10,992,327			
795	Ann Arbor	MI		07/19/2013	11/22/2023	27,499,113							27,499,113	27,499,113			
798	Minneapolis	MN		08/08/2013	09/29/2023	4,902,251							4,902,251	4,902,251			
906	Wilmington	NC		09/12/2013	07/24/2023	21,657,843							21,657,843	21,657,843			
911	Lorton	VA		11/01/2013	12/01/2023	12,815,378							12,815,378	12,815,378			
958	Mountain View	CA		12/30/2016	02/16/2023	30,129,378							30,129,378	30,129,378			
1023	Clayton	MO		06/17/2015	02/15/2023	19,806,662							19,806,662	19,806,662			
1066	Queens	NY		12/04/2015	08/28/2023	13,741,655							13,741,655	13,741,655			
1091	New York	NY		12/30/2016	02/02/2023	34,079,922							34,079,922	34,079,922			
0199999 - Mortgages closed by repayment						191,683,274							191,683,274	191,683,274			
Mortgages with partial repayments																	
775	Seattle	WA		02/14/2013		81,490							81,490	81,490			
778	Las Vegas	NV		03/11/2013		213,176							213,176	213,176			
780	Brooklyn	NY		03/19/2013		159,107							159,107	159,107			
783	Washington	DC		03/22/2013		3,101							3,101	3,101			
789	North Charleston	SC		06/12/2013		209,428							209,428	209,428			
795	Ann Arbor	MI		07/09/2013		511,998							511,998	511,998			
798	Minneapolis	MN		08/08/2013		120,115							120,115	120,115			
901	Stamford	CT		08/29/2013		297,042							297,042	297,042			
906	Wilmington	NC		09/12/2013		334,777							334,777	334,777			
908	Oceanside	CA		09/26/2013		269,019							269,019	269,019			
911	Lorton	VA		11/01/2013		238,851							238,851	238,851			
912	Clifton	NJ		10/29/2013		375,408							375,408	375,408			
913	New York	NY		10/18/2013		340,308							340,308	340,308			
920	Morrisville	NC		12/30/2013		373,750							373,750	373,750			
921	Morrisville	NC		12/30/2013		327,465							327,465	327,465			
922	Beverly Hills	CA		03/27/2014		467,306							467,306	467,306			
932	New York	NY		05/29/2014		269,036							269,036	269,036			
934	Elizabeth	NJ		05/30/2014		294,235							294,235	294,235			
936	Cary	NC		07/02/2014		254,483							254,483	254,483			
954	Ames	IA		09/12/2014		411,797							411,797	411,797			
956	Franklin	TN		09/17/2014		1,117,555							1,117,555	1,117,555			
958	Mountain View	CA		12/30/2016		98,391							98,391	98,391			
959	Oxnard	CA		09/30/2014		737,758							737,758	737,758			
973	Boston	MA		12/30/2016		839,276							839,276	839,276			
980	Madison	WI		12/19/2014		436,492							436,492	436,492			
983	Mountain View	CA		12/30/2014		687,990							687,990	687,990			
984	Dallas	TX		12/24/2014		347,099							347,099	347,099			
986	Mason	OH		01/08/2015		335,897							335,897	335,897			
993	San Diego	CA		03/02/2015		793,603							793,603	793,603			
994	Bloomington	IN		03/06/2015		684,619							684,619	684,619			
998	New York	NY		04/07/2015		422,257							422,257	422,257			
999	Bedford	NH		03/26/2015		326,214							326,214	326,214			
1000	Columbia	SC		12/30/2016		549,686							549,686	549,686			
1005	Omaha	NE		04/17/2015		359,267							359,267	359,267			
1008	Oro Valley	AZ		12/30/2016		348,518							348,518	348,518			
1010	Irvine	CA		05/11/2015		544,054							544,054	544,054			
1013	Schererville	IN		06/03/2015		406,500							406,500	406,500			
1016	Dallas	TX		05/22/2015		698,482							698,482	698,482			
1017	Draper	UT		06/16/2015		2,382,949							2,382,949	2,382,949			
1020	Sacramento	CA		06/19/2015		410,626							410,626	410,626			
1022	Dallas	TX		06/12/2015		441,774							441,774	441,774			
1023	Clayton	MO		06/17/2015		94,316							94,316	94,316			
1024	Lexington	KY		06/12/2015		370,213							370,213	370,213			

SCHEDULE B - PART 3

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

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
1030	Los Angeles	CA		08/03/2015		263,124							263,124	263,124			
1032	Santa Monica	CA		12/30/2016		328,719							328,719	328,719			
1046	Elk Grove	CA		10/01/2015		379,979							379,979	379,979			
1048	Kansas City	MO		09/15/2015		396,239							396,239	396,239			
1049	Boston	MA		12/30/2016		436,767							436,767	436,767			
1050	Omaha	NE		09/22/2015		338,251							338,251	338,251			
1052	Kennesaw	GA		09/30/2015		229,644							229,644	229,644			
1053	Pickerington	OH		10/09/2015		352,421							352,421	352,421			
1060	Panama City Beach	FL		12/30/2016		448,435							448,435	448,435			
1064	Mountain View	CA		11/20/2015		322,397							322,397	322,397			
1066	Queens	NY		12/04/2015		173,965							173,965	173,965			
1071	Johns Island	SC		08/01/2019		1,175,316							1,175,316	1,175,316			
1077	Washington	DC		01/14/2016		104,562							104,562	104,562			
1081	Diamond Bar	CA		03/31/2016		446,600							446,600	446,600			
1090	Mountain View	CA		12/16/2016		487,651							487,651	487,651			
1092	Chandler	AZ		02/09/2017		638,710							638,710	638,710			
1106	Park City	UT		12/27/2017		298,308							298,308	298,308			
1108	Philadelphia	PA		01/09/2018		296,686							296,686	296,686			
1111	Baltimore	MD		01/31/2018		269,665							269,665	269,665			
1112	New York	NY		02/12/2018		376,885							376,885	376,885			
1115	San Diego	CA		04/20/2018		253,356							253,356	253,356			
1118	Santa Monica	CA		07/24/2018		833,333							833,333	833,333			
1119	Pittsburgh	PA		08/30/2018		168,712							168,712	168,712			
1120	Rochester	NY		08/02/2018		411,211							411,211	411,211			
1121	Westminster	CO		08/20/2018		228,801							228,801	228,801			
1122	Baltimore	MD		09/05/2018		186,384							186,384	186,384			
1125	Frisco	TX		10/05/2018		614,884							614,884	614,884			
1126	Cleveland	OH		10/18/2018		84,980							84,980	84,980			
1130	San Jose	CA		12/10/2018		326,716							326,716	326,716			
1135	Los Angeles	CA		12/27/2018		29,837							29,837	29,837			
1136	Bothell	WA		02/25/2019		253,114							253,114	253,114			
1137	Campbell	CA		03/14/2019		217,460							217,460	217,460			
1138	Coconut Grove	FL		04/11/2019		448,854							448,854	448,854			
1141	Newtown Square	PA		06/25/2019		553,035							553,035	553,035			
1142	Sacramento	CA		06/26/2019		673,873							673,873	673,873			
1144	Yonkers	NY		07/02/2019		786,691							786,691	786,691			
1146	Macon	GA		08/16/2019		281,393							281,393	281,393			
1153	Wilmington	NC		09/24/2019		3,363,746							3,363,746	3,363,746			
1138U	Coconut Grove	FL		03/06/2023		94,989							94,989	94,989			
0299999 - Mortgages with partial repayments						36,561,121							36,561,121	36,561,121			
Mortgages disposed																	
Mortgages transferred																	
0599999 Totals						228,244,395							228,244,395	228,244,395			

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation, NAIC Desig-nation Modifier & SVO Admin-istrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Oil and Gas Production - Unaffiliated																			
Oil and Gas Production - Affiliated																			
Transportation Equipment - Unaffiliated																			
Transportation Equipment - Affiliated																			
Mineral Rights - Unaffiliated																			
Mineral Rights - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
193903-3#-6	COLLEGE & UNIVERSITY FAC TRUST 1 CLASS		Various		College & University Trust	5.B	12/01/1989		100	100	100						75		
193906-3#-9	COLLEGE & UNIVERSITY FAC TRUST 2 CLASS		Various		College & University Trust	5.B	12/01/1989		100	100	100								
000000-00-0	Tax Credits		Various		Transfer from Schedule D		12/31/2017		6,033,970	6,033,970	6,033,970		(2,867,235)						
0999999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated									6,034,170	6,034,170	6,034,170		(2,867,235)				75		XXX
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
000000-00-0	GUGGENHEIM PTNRS OPPORTUNISTIC INVESTMENT GRADE SECURITIES FUND		WILMINGTON	DE	GPIM LLC		10/15/2008		157,490,761	157,490,761	157,490,761	16,620,919					1,766,516		16.020
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									157,490,761	157,490,761	157,490,761	16,620,919					1,766,516		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	TCW/CRESCENT MEZZANINE PARTNERS V, L.P		WILMINGTON	DE	TCW / CRESCENT MEZZANINE L.L.C		03/20/2008		8,843	8,843	8,843	(2,648)					22,472		0.600
000000-00-0	AEA MEZZANINE FUND II LP		STAMFORD	CT	AEA MEZZANINE MANAGEMENT		12/19/2008		1,583	1,583	1,583	(13,068)						325,204	2.000
000000-00-0	AEA MEZZANINE FUND III LP		STAMFORD	CT	AEA MEZZANINE MANAGEMENT		08/16/2013		130,291	130,291	130,291	36,350						314,983	1.770
000000-00-0	AEA MEZZANINE FUND IV LP		STAMFORD	CT	AEA MEZZANINE MANAGEMENT		07/27/2018		4,562,550	4,562,550	4,562,550	(125,079)					112,393	1,924,697	1.720
000000-00-0	MONARCH CUSTOMIZED OPPORTUNISTIC FUND - SERIES 1 LP		WILMINGTON	DE	MCOF-1 GP, LP		01/20/2022		27,929,586	27,929,586	27,929,586	3,020,626						9,800,000	33.330
000000-00-0	MB SPECIAL OPPORTUNITIES FUND, LP		DOVER	DE	MB SPECIAL OPPORTUNITIES FUND GP, LLC		10/02/2014		1,446,574	1,446,574	1,446,574	(117,303)						570,536	6.620
000000-00-0	MB SPECIAL OPPORTUNITIES FUND II		DOVER	DE	MB SPECIAL OPPORTUNITIES FUND GP, LLC		01/02/2020		14,925,786	14,925,786	14,925,786	14,871						30,091,443	6.890
000000-00-0	3i NORTH AMERICAN INFRASTRUCTURE FUND B LP		WILMINGTON	DE	3i NORTH AMERICAN INFRASTRUCTURE GP, LLC		04/21/2022		34,440,723	34,440,723	34,440,723	(6,076,219)					4,642,424	15,346,204	27.770
000000-00-0	GULF OF MEXICO ENERGY INFRASTRUCTURE PLATFORM LLC S-1		WILMINGTON	DE	MAPLES FIDUCIARY SERVICES		07/18/2022		36,610,937	36,610,937	36,610,937	347,454					5,434,848	7,386,169	22.640
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									120,056,873	120,056,873	120,056,873	(2,915,017)					10,212,137	65,759,236	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																			
000000-00-0	ORPHEUS HOLDINGS, LLC		WILMINGTON	DE	ORPHEUS HOLDINGS, LLC		12/01/2005		369,265	369,265	369,265	(242,678)							6.150
000000-00-0	NZC GUGGENHEIM FUND LLC		NEW YORK	NY	GPIM LLC		04/01/2013		337,635	337,635	337,635	(117,120)							0.190
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									706,899	706,899	706,899	(359,798)							XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated																			
000000-00-0	GF CAPITAL PRIVATE EQUITY FUND II-A, L.P		WILMINGTON	DE	GF CAPITAL PRIVATE EQUITY GP II, LLC		06/06/2014		8,805,755	8,805,755	8,805,755	(1,874,839)						311,695	6.420
000000-00-0	PT ARCTIC FUND I, LP		ANCHORAGE	AK	PT ARCTIC FUND I GP, LLC		11/09/2015		13,402,831	13,402,831	13,402,831	1,164,016					1,180,252	141,025	13.430
000000-00-0	54 MADISON CAPITAL, LLC		NEW YORK	NY	MANCO GP		01/11/2016		344,360	344,360	344,360	(666,505)					774,615	5,669,968	15.220
000000-00-0	TIIC 2, S.C.A. SICAR		LUXEMBOURG CITY	LUX	COMPAGNIE BENJAMIN DE ROTHSHILD		04/24/2018		13,014,583	13,014,583	13,014,583	(1,345,530)				(310,680)	2,360,966	5,639,954	7.170
000000-00-0	JOHN HANCOCK INFRASTRUCTURE FUND, L.P		WILMINGTON	DE	JOHN HANCOCK INFRASTRUCTURE GP, LLC		06/28/2018		24,246,024	24,246,024	24,246,024	(484,074)					2,605,383	3,355,484	21.510
000000-00-0	VINE MEDIA OPPORTUNITIES - FUND IV, LP		WILMINGTON	DE	VINE ALTERNATIVE INVESTMENTS IV, LP		12/13/2018		11,212,123	11,212,123	11,212,123	10,558					668,102	14,145,864	5.430
000000-00-0	OAKTREE PORTS AMERICA FUND, L.P		CAYMAN ISLAND	CYM	OAKTREE HS III GP, LP		04/30/2019		76,752	76,752	76,752	(2,769,582)					3,484,418	1,489,422	5.100

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier & SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	OAKTREE POWER OPPORTUNITIES FUND V, LP		CAYMAN ISLAND	CYM	OAKTREE POWER OPPS FUND GP		01/22/2019		33,073,009	33,073,009	33,073,009	(1,571,179)					10,425,498	8,888,801	3.240
000000-00-0	OAKTREE POWER OPPORTUNITIES FUND VI, L.P		CAYMAN ISLAND	CYM	OAKTREE POWER OPPS FUND VI GP		02/11/2022		33,490,280	33,490,280	33,490,280	2,967,298					532,338	19,276,119	2.850
000000-00-0	OAKTREE OPPORTUNITIES FUND XI		CAYMAN ISLAND	CYM	OAKTREE		07/31/2020		98,766,134	98,766,134	98,766,134	4,708,563					236,298	15,124,906	1.170
000000-00-0	PINEBRIDGE PREFERRED PARTICIPATION FUND, LP		WILMINGTON	DE	PINEBRIDGE		06/22/2020		90,347,307	90,347,307	90,347,307	7,318,318					1,076,877	56,894,822	35.160
000000-00-0	DC TRIDENT HOLDINGS I, LP		WILMINGTON	DE	DC TRIDENT HOLDINGS		10/12/2021		80,485,462	80,485,462	80,485,462	6,184,049							3.690
000000-00-0	JH KILLINGTON COMMUNICATIONS, LLC		WILMINGTON	DE	JH KILLINGTON COMMUNICATIONS, LLC		03/30/2021		29,694,206	29,694,206	29,694,206	2,597,811						296,478	2.730
000000-00-0	MANULIFE INFRASTRUCTURE FUND II, LP		WILMINGTON	DE	MIF II GP, L.P		02/05/2021		76,341,538	76,341,538	76,341,538	5,580,618					1,166,176	17,799,558	13.890
000000-00-0	MSA ACCELERATION PARTNERS, LP		WILMINGTON	DE	MSA ACCELERATION PARTNERS, LP		01/19/2022		38,597,892	38,597,892	38,597,892	(813,090)					1,375,145	62,981,320	9.320
000000-00-0	REDBIRD SERIES 2019, LP		WILMINGTON	DE	REDBIRD SERIES 219 GENPAR LLC		05/04/2021		33,269,079	33,269,079	33,269,079	3,842,832					66,094	1,898,648	1.950
000000-00-0	GLOBAL INFRASTRUCTURE DEBT ISSUER LP		WILMINGTON	DE	GID PROGRAM US GP LLC		05/28/2021		44,050,669	44,050,669	44,050,669	4,844,138					6,576,358	10,507,556	17.530
000000-00-0	CAYMAN UNIVERSE HOLDINGS LLC		VARIOUS		UNIVERSE ISSUER LLC		09/25/2020		2,828,874	2,828,874	2,828,874	270,507							4.610
000000-00-0	PINEBRIDGE PRIVATE CREDIT III PARALLEL RFF, L.P		WILMINGTON	DE	PINEBRIDGE PRIVATE CREDIT III		09/30/2022		6,782,593	6,782,593	6,782,593	199,148					646,688	8,118,966	10.410
000000-00-0	DEXTRA STRATEGIC PARTNERS B-2 LP		WILMINGTON	DE	DEXTRA STRATEGIC PARTNERS B-2 LP		12/19/2022		65,566,788	65,566,788	65,566,788						4,115,582	139,999,997	40.000
000000-00-0	SENTINEL JUNIOR CAPITAL II, LP		WILMINGTON	DE	SENTINEL JUNIOR CAPITAL II, LP		08/09/2023		1,122,736	1,122,736	1,122,736	135,847						6,001,536	0.700
000000-00-0	SENTINEL CAPITAL PARTNERS VII, LP		WILMINGTON	DE	SENTINEL CAPITAL PARTNERS VII		07/14/2023		451,643	451,643	451,643	(31,626)						6,516,731	0.180
000000-00-0	HUNTER POINT CAPITAL INVESTORS (ONSHORE) LP		WILMINGTON	DE	HUNTER POINT CAPITAL LP		06/16/2023		5,605,472	5,605,472	5,605,472	(3,614,511)						50,779,401	
1999999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated									711,576,109	711,576,109	711,576,109	26,652,767				(310,680)	37,290,790	435,838,251	XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated																			
000000-00-0	GUGGENHEIM ENERGY OPPORTUNITIES FUND LP		NEW YORK	NY	GPM LLC		07/01/2008		967,530	967,530	967,530	164,373						1,561,710	6.220
000000-00-0	WATTAGE FINANCE-OH, LLC		MIDDLETOWN	OH	NTE ENERGY LLC		10/05/2015		8,756,705	8,756,705	8,756,705	3,756,061							1.540
000000-00-0	WATTAGE FINANCE-NC, LLC		KINGS MOUNTAIN	NC	NTE ENERGY LLC		03/11/2016		11,755,259	11,755,259	11,755,259	320,853					1,246,184		17.510
000000-00-0	BRONCO MEDIA HOLDINGS LLC		BURBANK	CA	SPRINGHILL ENTERTAINMENT		04/02/2020		4,417,862	4,417,862	4,417,862	(1,933,465)						1,210,169	26.690
000000-00-0	CAMPA FUNDING LLC		VARIOUS		CAMPA		10/13/2021		5,089,432	5,089,432	5,089,432	(1,686,132)						658,861	11.580
000000-00-0	FITZCARRALDO FUNDING LLC		VARIOUS		FITZCARRALDO		08/17/2020		16,477,642	16,477,642	16,477,642	(4,724,434)						2,950,918	15.000
000000-00-0	ACRI HOLDINGS LLC		VARIOUS		CRATON HOLDCO		03/19/2021		72,618,989	72,618,989	72,618,989	(4,667,908)						382,039	20.470
000000-00-0	ACRI HOLDINGS II LLC		WILMINGTON	DE	CRATON HOLDCO		05/25/2022		9,816,872	9,816,872	9,816,872	(640,802)						141,935	13.050
000000-00-0	G-ONE HOLDINGS LLC		VARIOUS		G-ONE		11/24/2021		6,021,427	6,021,427	6,021,427	(1,692,129)						516,649	22.760
000000-00-0	G-PIPE LLC		VARIOUS		G-PIPE		07/23/2021		4,056	4,056	4,056	(169,583)						107,109	5.280
000000-00-0	TETON HOLDINGS I LLC		VARIOUS		TETON		01/07/2022		54,324,969	54,324,969	54,324,969	(14,961,592)						565,321	33.250
000000-00-0	G-PUFF LLC		VARIOUS		G-PUFF		07/16/2021		7,723,511	7,723,511	7,723,511	(2,211,893)						399,420	15.290
000000-00-0	G-PUFF 2 LLC		VARIOUS		G-PUFF		12/23/2021		75,862,249	75,862,249	75,862,249	2,593,705							17.660
000000-00-0	SB TECH HOLDINGS I LLC		VARIOUS		SB TECH		03/14/2022		15,275,743	15,275,743	15,275,743	(316,549)						906,667	22.640
000000-00-0	HYPNOS HOLDCO LLC		VARIOUS		HYPNOS		10/22/2021		2,689,897	2,689,897	2,689,897	(372,980)						2,294,525	13.930
000000-00-0	ORINOCO FUNDING LLC		VARIOUS		ORINOCO		10/13/2021		5,621,546	5,621,546	5,621,546	(635,389)						122,399	11.580
000000-00-0	MOLLY AIDA FUNDING LLC		VARIOUS		MOLLY AIDA		08/17/2020		10,993,778	10,993,778	10,993,778	(3,944,258)						1,067,448	15.000
2099999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated									308,417,466	308,417,466	308,417,466	(31,122,122)					1,246,184	12,885,171	XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated																			
000000-00-0	PROJECT 29 HOLDING COMPANY, LLC		CLEVELAND	OH	HEMINGWAY CEDAR CHURCH & STATE MGR LLC		08/27/2019		5,999,420	5,999,420	5,999,420	621,612							27.700
2199999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated									5,999,420	5,999,420	5,999,420	621,612							XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated																			
000000-00-0	GRE-ASPEN FUNDING, LLC		VARIOUS		GRE-ASPEN FUNDING, LLC		12/29/2022		33,889,910	33,889,910	33,889,910	(488,549)						1,118,700	24.140
000000-00-0	GRE-BIRCH FUNDING, LLC		VARIOUS		GRE-BIRCH FUNDING, LLC		12/29/2022		35,044,328	35,044,328	35,044,328	(569,750)						2,568,238	24.140
000000-00-0	GRE-PINE FUNDING, LLC		VARIOUS		GRE-PINE FUNDING, LLC		12/29/2022		28,955,634	28,955,634	28,955,634	(538,286)						3,555,305	24.140
000000-00-0	GRE-SAMARA FUNDING, LLC		VARIOUS		GRE-SAMARA FUNDING, LLC		12/29/2022		33,351,850	33,351,850	33,351,850	(502,996)						366,273	24.140
000000-00-0	GRE-SPRUCE FUNDING, LLC		VARIOUS		GRE-SPRUCE FUNDING, LLC		12/29/2022		33,358,694	33,358,694	33,358,694	(400,858)						35,703	24.140
000000-00-0	GRE-IVIRON FUNDING LLC		VARIOUS		GRE-IVIRON FUNDING LLC		12/29/2022		3,221,070	3,221,070	3,221,070	(423,302)						7,605,629	22.610
000000-00-0	GRE-MONARCH 22 FUNDING, LLC		WILMINGTON	DE	GRE-MONARCH 22 FUNDING, LLC		12/28/2023		636,870	636,870	636,870							34,363,130	35.000
000000-00-0	HARBOR 22 FUNDING, LLC		WILMINGTON	DE	HARBOR 22 FUNDING, LLC		10/26/2023		745,379	745,379	745,379							43,254,621	26.190
2299999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated									169,203,735	169,203,735	169,203,735	(2,923,741)						92,867,599	XXX

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation, NAIC Desig-nation Modifier & SVO Admin-istrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated																			
000000-00-0	BLACKROCK US REAL ESTATE SENIOR MEZZANINE DEBT FUND LP		WILMINGTON	DE	BLACKROCK US REAL ESTATE SR MEZZ DEBT GP		01/27/2020		108,278,007	108,278,007	108,278,007	(11,806,343)						37,743,096	21.350
2399999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated									108,278,007	108,278,007	108,278,007	(11,806,343)						37,743,096	XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Affiliated																			
Surplus Debentures, etc. - Unaffiliated																			
00452A-AA-8	ACCIDENT FUND INSURANCE COMPANY OF		Various		ACCIDENT FUND INSURANCE COMPANY OF	2.B FE	10/31/2022		37,000,000	37,544,418	37,000,000						2,306,333		
309588-AC-5	FARMERS EXCHANGE CAPITAL		Various		FARMERS EXCHANGE CAPITAL	2.A FE	12/01/2016		14,750,741	14,529,440	14,445,009		(48,449)				1,001,100		
30958Q-AA-9	FARMERS EXCHANGE CAPITAL III		Various		FARMERS EXCHANGE CAPITAL III	2.A FE	12/01/2016		14,000,000	11,760,000	14,000,000						763,560		
309601-AA-0	FARMERS INS EXCH		Various		FARMERS INS EXCH	2.A FE	12/01/2016		9,108,896	8,603,457	8,581,005		(92,066)				737,351		
309601-AE-2	FARMERS INSURANCE EXCHANGE		Various		FARMERS INSURANCE EXCHANGE	2.A FE	03/01/2021		7,009,779	5,381,600	7,008,710		(438)				332,290		
468502-AA-7	JACKSON NATIONAL LIFE INSURANCE CO		Various		JACKSON NATIONAL LIFE INSURANCE CO	2.A FE	12/01/2016		9,098,634	8,955,600	8,688,618		(68,663)				687,860		
55377P-AA-1	MTL INSURANCE CO		Various		MTL INSURANCE CO	2.A FE	12/01/2016		8,090,152	7,436,640	8,040,746		(8,316)				500,000		
575767-AM-0	MASSACHUSETTS MUTUAL LIFE INSURANC		Various		MASSACHUSETTS MUTUAL LIFE INSURANC	1.D FE	05/03/2021		59,750,000	54,408,948	59,750,000						3,033,508		
575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSURANC		Various		MASSACHUSETTS MUTUAL LIFE INSURANC	1.D FE	12/01/2022		264,825	168,956	264,754		(65)				8,320		
628312-AB-6	MUTUAL OF OMAHA INSURANCE CO		Various		MUTUAL OF OMAHA INSURANCE CO	1.G FE	12/01/2016		9,688,251	10,059,500	9,735,103		7,919				695,000		
628312-AD-2	MUTUAL OF OMAHA INS CO		Various		MUTUAL OF OMAHA INS CO	1.G FE	12/01/2016		10,629,244	10,441,743	10,629,528		7				456,771		
636792-AA-1	NATIONAL LIFE INSURANCE CO		Various		NATIONAL LIFE INSURANCE CO	1.G FE	12/01/2017		12,807,846	15,737,717	12,743,849		(13,313)				1,287,720		
636792-AB-9	NATIONAL LIFE OF VERMONT		Various		NATIONAL LIFE OF VERMONT	1.G FE	03/01/2021		60,739,862	54,662,979	60,751,641		3,174				3,220,088		
638671-AK-3	NATIONWIDE MUTUAL INSURANCE CO		Various		NATIONWIDE MUTUAL INSURANCE CO	1.G FE	12/01/2016		2,987,564	3,167,904	2,891,730		(16,675)				225,000		
638671-AN-7	NATIONWIDE MUTUAL INSURANCE COMPAN		Various		NATIONWIDE MUTUAL INSURANCE COMPAN	1.G FE	03/01/2021		83,806,997	67,330,452	83,821,085		3,573				3,654,000		
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSURANCE		Various		NORTHWESTERN MUTUAL LIFE INSURANCE	1.C FE	12/01/2017		13,970,221	11,208,120	13,974,390		649				596,750		
668138-AE-0	NORTHWESTERN MUTUAL LIFE INSURANCE		Various		NORTHWESTERN MUTUAL LIFE INSURANCE	1.C FE	12/01/2022		41,396,808	31,041,088	41,406,655		4,225				717,600		
694475-AA-2	PACIFIC LIFE INSURANCE COMPANY		Various		PACIFIC LIFE INSURANCE COMPANY	1.F FE	12/01/2017		1,523,160	1,300,940	1,428,209		(17,715)				92,500		
69448F-AA-9	PACIFIC LIFE INSURANCE COMPANY		Various		PACIFIC LIFE INSURANCE COMPANY	1.F FE	12/01/2017		4,995,803	3,968,900	4,996,150		29				107,500		
707567-AC-7	PENN MUTUAL LIFE INSURANCE		Various		PENN MUTUAL LIFE INSURANCE	1.F FE	12/01/2017		9,704,712	11,441,191	9,755,689		9,798				769,820		
707567-AE-3	PENN MUTUAL LIFE INSURANCE		Various		PENN MUTUAL LIFE INSURANCE	1.F FE	12/01/2022		25,288,076	16,944,823	25,287,652		(501)				959,310		
878091-BD-8	TEACHERS INSURANCE AND ANNUITY ASS		Various		TEACHERS INSURANCE AND ANNUITY ASS	1.D FE	03/01/2021		2,175,241	1,925,474	2,165,384		(3,633)				99,960		
878091-BE-6	TEACHERS INSURANCE AND ANNUITY ASS		Various		TEACHERS INSURANCE AND ANNUITY ASS	1.D FE	12/01/2016		6,987,371	6,835,780	6,988,835		170				306,250		
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASS		Various		TEACHERS INSURANCE AND ANNUITY ASS	1.D FE	09/01/2021		22,078,617	16,295,214	22,080,633		439				729,300		
95765P-AA-7	WESTERN & SOUTHERN LIFE		Various		WESTERN & SOUTHERN LIFE	1.F FE	03/01/2021		23,422,929	21,853,355	23,428,069		1,358				1,210,250		
95765P-AE-9	WESTERN AND SOUTHERN LIFE INSURANC		Various		WESTERN AND SOUTHERN LIFE INSURANC	1.F FE	12/01/2022		472,188	327,735	472,169		(19)				8,813		
BGH370-HH-7	DELAWARE LIFE INSURANCE CO		Various		DELAWARE LIFE INSURANCE CO	2.B	12/01/2016		50,000,000	50,012,500	50,000,000						3,813,000		
SFG123-45-5	HOMESTEADERS LIFE		Various		HOMESTEADERS LIFE	2.C FE	03/31/2023		20,000,000	20,812,000	20,000,000								
2799999 - Surplus Debentures, etc. - Unaffiliated									561,747,917	504,156,474	560,335,613		(238,512)				28,319,954		XXX
Surplus Debentures, etc. - Affiliated																			
Collateral Loans - Unaffiliated																			
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN					5.B	12/19/2022		52,608,467	57,280,585	52,608,467						2,814,860		
2999999 - Collateral Loans - Unaffiliated									52,608,467	57,280,585	52,608,467						2,814,860		XXX
Collateral Loans - Affiliated																			

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier & SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
BGH65E-X2-7	GIES HOLDCO COLLATERAL LOAN		Various		GIES HOLDCO	5.B	05/31/2019		32,363,282	32,363,282	32,363,281						400,046		
BGH6PL-YA-0	HYPERSCALE FUNDING COLLATERAL LOAN		Various		HYPERSCALE	5.B	07/08/2020		10,500,000	10,500,000	10,500,000						661,971		
BGH6SA-J0-0	FITZCARRALDO COLLATERAL LOAN FUNDED		Various		FITZCARRALDO	5.B	10/06/2022		24,897,251	24,897,251	24,897,251						16,795		
BGH6SA-TE-9	MOLLY AIDA COLLATERAL LOAN FUNDED		Various		MOLLY AIDA	5.B	12/28/2022		30,041,249	30,041,249	30,041,248						(5,289)		
BGH79L-5T-7	ORINOCO COLLATERAL LOAN FUNDED		Various		ORINOCO	5.B	08/16/2022		25,882,804	25,882,804	25,882,804								
BGH79L-81-5	CAMPA COLLATERAL LOAN FUNDED		Various		CAMPA	5.B	12/06/2022		24,273,417	24,273,417	24,273,417								
BGH7FS-GD-8	HYPNOS HOLDCO COLLATERAL LOAN FUND		Various		HYPNOS HOLDCO	5.B	11/21/2022		11,960,037	11,960,037	11,960,037						466,732		
BGH81G-7H-8	IVIRON FUNDING CL FUNDED		Various		IVIRON	5.A	12/28/2022		10,933,115	10,933,115	10,933,115								
3099999 - Collateral Loans - Affiliated									170,851,155	170,851,155	170,851,153						1,540,255		XXX
Non-collateral Loans - Unaffiliated																			
Non-Collateral Loans - Affiliated																			
Capital Notes - Unaffiliated																			
Capital Notes - Affiliated																			
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
Guaranteed State Low Income Housing Tax Credit - Affiliated																			
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated																			
All Other Low Income Housing Tax Credit - Unaffiliated																			
All Other Low Income Housing Tax Credit - Affiliated																			
Working Capital Finance Investment - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated																			
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																			
009349-AR-2	ALS 2016-1 D1		Various		ALS 2016-1 D1	6	12/01/2022		2,275,659	2,376,491	2,275,659						822,249		
92870V-AG-0	VOLTAGE FINANCE CL C		Various		VOLTAGE FINANCE	6	12/01/2016		9,184,065	19,492,435	9,184,065						74,209		
92870V-AH-8	VOLTAGE FINANCE CL D		Various		VOLTAGE FINANCE	6	12/01/2016		268,506	251,031	251,031	(15,633)							
09262E-AR-4	BLACKROCK DLF IX 2021-2 CLO SUB		Various		BLACKROCK DLF	5.B	06/14/2021		24,024,013	27,726,113	24,024,013						9,125,751		
40053R-AC-6	GRX 2015-1E		Various		GRX	6	12/01/2016		200	323,506	200						746,698		
4899999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated									35,752,443	50,169,576	35,734,968	(15,633)					10,768,907		XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Affiliated																			
40168P-BM-9	PDFNI 2016-E2 1		Various		PDFNI	6	12/01/2016		10,353,147	12,292,760	10,353,147						1,990,755		
40168P-BN-7	PDFNI 2016-E2 2		Various		PDFNI	6	12/01/2016		3,043,397	5,030,731	3,043,397						201,109		
40168P-BP-2	PDFNI 2016-E2 3		Various		PDFNI	6	12/01/2016		2,320,353	3,629,217	2,320,353						245,977		
40168P-BQ-0	PDFNI 2017-E2 E24		Various		PDFNI	6	05/09/2017		1,426,618	3,307,620	1,426,618						61,059		
40168P-BR-8	PDFNI 2017-E2 5		Various		PDFNI	6	06/09/2017		1,538,351	2,885,422	1,538,351						59,185		
40166L-30-7	PDFNI 2012-E2 1		Various		PDFNI	6	12/01/2016		788,362	982,571	788,362	37,646							
40166L-50-5	PDFNI 2012-E2 SER2		Various		PDFNI	6	12/01/2016		34	69	34						31,515		
40166L-70-3	PDFNI 2013-E2 SER3		Various		PDFNI	6	12/01/2016		283,887	284,346	283,887	203,287		178,066					
45032M-AG-3	ISAIL 2013 SENIOR A		Various		ISAIL	6	12/01/2016		10,949,265	14,028,504	10,949,264	3,733,590					345,090		
45032M-AH-1	ISAIL 2013 JUNIOR PART B		Various		ISAIL	6	12/01/2016		18,979	20,781	18,979	7,428					2,314		
78711A-AA-1	SAILES 4-0 SENIOR PARTICIPATION		Various		SAILES	6	12/01/2016		764	8	8								
78711A-AC-7	SAILES 4-0 JUNIOR PARTICIPATION		Various		SAILES	6	12/01/2016		9										
4999999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Affiliated									30,723,166	42,462,029	30,722,400	3,981,951		178,066			2,937,004		XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Unaffiliated																			
75932V-20-5	REIGN EXCHANGE LTD EQUITY		Various		REIGN EXCHANGE LTD EQUITY	6	12/19/2023		5,343,970	7,217,100	5,343,970								
5099999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Unaffiliated									5,343,970	7,217,100	5,343,970								XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Affiliated																			
Any Other Class of Assets - Unaffiliated																			
Any Other Class of Assets - Affiliated																			
6099999 - Subtotals - Unaffiliated									1,607,397,377	1,570,768,315	1,605,967,598	12,537,385	(3,105,747)			(310,680)	89,406,724	539,340,583	XXX

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier & SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
6199999 - Subtotals - Affiliated									837,393,183	849,132,046	837,392,415	(13,802,790)		178,066			7,489,959	105,752,770	XXX
6299999 Totals									2,444,790,559	2,419,900,360	2,443,360,012	(1,265,405)	(3,105,747)	178,066		(310,680)	96,896,682	645,093,353	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:											
1A	1A	$	1B	$	1C	$ 55,381,045	1D	$ 91,249,606	1E	$	1F	$ 65,367,938	1G	$ 180,572,936
1B	2A	$ 60,764,088	2B	$ 87,000,000	2C	$ 20,000,000						
1C	3A	$	3B	$	3C	$						
1D	4A	$	4B	$	4C	$						
1E	5A	$ 10,933,115	5B	$ 236,550,718	5C	$						
1F	6	$ 47,777,325										

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Oil and Gas Production - Unaffiliated										
Oil and Gas Production - Affiliated										
Transportation Equipment - Unaffiliated										
Transportation Equipment - Affiliated										
Mineral Rights - Unaffiliated										
Mineral Rights - Affiliated										
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated										
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated										
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated										
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated										
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated										
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Affiliated										
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated										
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
000000-00-0	AEA MEZZANINE FUND II LP	STAMFORD	CT	AEA MEZZANINE MANAGEMENT	12/19/2008			11,782		2.000
000000-00-0	AEA MEZZANINE FUND III LP	STAMFORD	CT	AEA MEZZANINE MANAGEMENT	08/16/2013			13,026		1.770
000000-00-0	AEA MEZZANINE FUND IV LP	STAMFORD	CT	AEA MEZZANINE MANAGEMENT	07/27/2018			1,718,928		1.720
000000-00-0	MB SPECIAL OPPORTUNITIES FUND II	DOVER	DE	MB SPECIAL OPPORTUNITIES FUND GP, LLC	01/02/2020			5,403,216		6.890
000000-00-0	MONARCH CUSTOMIZED OPPORTUNISTIC FUND - SERIES 1 LP	WILMINGTON	DE	MCOF-1 GP, LP	01/20/2022			7,700,000		33.330
000000-00-0	TCW/CRESCENT MEZZANINE PARTNERS V, L.P.	WILMINGTON	DE	TCW / CRESCENT MEZZANINE L.L.C.	03/20/2008			15,598		0.600
000000-00-0	3i NORTH AMERICAN INFRASTRUCTURE FUND B LP	WILMINGTON	DE	3i NORTH AMERICAN INFRASTRUCTURE GP, LLC	04/21/2022			13,056,116		27.770
000000-00-0	GULF OF MEXICO ENERGY INFRASTRUCTURE PLATFORM LLC S-1	WILMINGTON	DE	MAPLES FIDUCIARY SERVICES	07/18/2022			11,713,509		22.640
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								39,632,176		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										
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated										
000000-00-0	54 MADISON CAPITAL, LLC	NEW YORK	NY	MANCO GP	01/11/2016			655		15.220
000000-00-0	DC TRIDENT HOLDINGS I, LP	WILMINGTON	DE	DC TRIDENT HOLDINGS	10/12/2021			421,762		3.690
000000-00-0	GF CAPITAL PRIVATE EQUITY FUND II-A, L.P.	WILMINGTON	DE	GF CAPITAL PRIVATE EQUITY GP II, LLC	06/06/2014			933,670		6.420
000000-00-0	HUNTER POINT CAPITAL INVESTORS (ONSHORE) LP	WILMINGTON	DE	HUNTER POINT CAPITAL LP	06/16/2023		2,754,099	7,900,120		
000000-00-0	JH KILLINGTON COMMUNICATIONS, LLC	WILMINGTON	DE	JH KILLINGTON COMMUNICATIONS, LLC	03/20/2021			2,620,519		2.730
000000-00-0	JOHN HANCOCK INFRASTRUCTURE FUND, L.P.	WILMINGTON	DE	JOHN HANCOCK INFRASTRUCTURE GP, LLC	06/28/2018			1,287,118		21.510
000000-00-0	MANULIFE INFRASTRUCTURE FUND II, LP	WILMINGTON	DE	MIF II GP, L.P.	02/05/2021			19,629,317		13.890
000000-00-0	MSA ACCELERATION PARTNERS, LP	WILMINGTON	DE	MSA ACCELERATION PARTNERS, LP	01/19/2022			25,410,239		9.320
000000-00-0	OAKTREE OPPORTUNITIES FUND XI	CAYMAN ISLAND	CYM	OAKTREE	07/31/2020			35,000,000		1.170
000000-00-0	OAKTREE POWER OPPORTUNITIES FUND V, LP	CAYMAN ISLAND	CYM	OAKTREE POWER OPPS FUND GP	01/22/2019			909,321		3.240
000000-00-0	OAKTREE POWER OPPORTUNITIES FUND VI, L.P.	CAYMAN ISLAND	CYM	OAKTREE POWER OPPS FUND VI GP	02/11/2022			19,552,239		2.850
000000-00-0	PINEBRIDGE PREFERRED PARTICIPATION FUND, LP	WILMINGTON	DE	PINEBRIDGE	06/22/2020			31,134,828		35.160
000000-00-0	PINEBRIDGE PRIVATE CREDIT III PARALLEL RFF, L.P.	WILMINGTON	DE	PINEBRIDGE PRIVATE CREDIT III	09/30/2022			5,154,898		10.410
000000-00-0	PT ARCTIC FUND I, LP	ANCHORAGE	AK	PT ARCTIC FUND I GP, LLC	11/09/2015			54,431		13.430
000000-00-0	REDBIRD SERIES 2019, LP	WILMINGTON	DE	REDBIRD SERIES 219 GENPAR LLC	05/04/2021			2,863,815		1.950
000000-00-0	SENTINEL JUNIOR CAPITAL II, LP	WILMINGTON	DE	SENTINEL JUNIOR CAPITAL II, LP	08/09/2023		533,109	465,355		0.700
000000-00-0	SENTINEL CAPITAL PARTNERS VII, LP	WILMINGTON	DE	SENTINEL CAPITAL PARTNERS VII	07/14/2023		204,236	279,033		0.180
000000-00-0	GLOBAL INFRASTRUCTURE DEBT ISSUER LP	WILMINGTON	DE	GID PROGRAM US GP LLC	05/28/2021			16,835,008		17.530
000000-00-0	TIIC 2, S.C.A. SICAR	LUXEMBOURG CITY	LUX	COMPAGNIE BENJAMIN DE ROTHSHILD	04/24/2018			5,351,405		7.170
000000-00-0	DEXTRA STRATEGIC PARTNERS B-2 LP	WILMINGTON	DE	DEXTRA STRATEGIC PARTNERS B-2 LP	12/19/2022			63,582,676		40.000
1999999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated							3,491,444	239,386,408		XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated										
000000-00-0	ACRI HOLDINGS LLC	VARIOUS		CRATON HOLDCO	03/19/2021			120,211		20.470
000000-00-0	CAMPA FUNDING LLC	VARIOUS		CAMPA	10/13/2021			1,561,101		11.580
000000-00-0	FITZCARRALDO FUNDING LLC	VARIOUS		FITZCARRALDO	08/17/2020			889,744		15.000
000000-00-0	G-ONE HOLDINGS LLC	VARIOUS		G-ONE	11/24/2021			245,806		22.760
000000-00-0	G-PUFF LLC	VARIOUS		G-PUFF	07/16/2021			330,353		15.290
000000-00-0	HYPNOS HOLDCO LLC	VARIOUS		HYPNOS	10/22/2021			1,393,907		13.930
000000-00-0	MOLLY AIDA FUNDING LLC	VARIOUS		MOLLY AIDA	08/17/2020			1,608,272		15.000
000000-00-0	ORINOCO FUNDING LLC	VARIOUS		ORINOCO	10/13/2021			1,055,315		11.580
2099999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated								7,204,708		XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated										
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated										
000000-00-0	GRE-ASPEN FUNDING, LLC	VARIOUS		GRE-ASPEN FUNDING, LLC	12/29/2022			33,853,906		24.140
000000-00-0	GRE-BIRCH FUNDING, LLC	VARIOUS		GRE-BIRCH FUNDING, LLC	12/29/2022			35,147,315		24.140
000000-00-0	GRE-PINE FUNDING, LLC	VARIOUS		GRE-PINE FUNDING, LLC	12/29/2022			29,147,841		24.140

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	GRE-SAMARA FUNDING, LLC	VARIOUS		GRE-SAMARA FUNDING, LLC	12/29/2022			33,349,150		24.140
000000-00-0	GRE-SPRUCE FUNDING, LLC	VARIOUS		GRE-SPRUCE FUNDING, LLC	12/29/2022			33,271,541		24.140
000000-00-0	GRE-IVIRON FUNDING LLC	VARIOUS		GRE-IVIRON FUNDING LLC	12/29/2022			3,395,640		22.610
000000-00-0	GRE-MONARCH 22 FUNDING, LLC	WILMINGTON	DE	GRE-MONARCH 22 FUNDING, LLC	12/28/2023		636,870			35.000
000000-00-0	HARBOR 22 FUNDING, LLC	WILMINGTON	DE	HARBOR 22 FUNDING, LLC	10/26/2023		745,379			26.190
2299999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated							1,382,249	168,165,394		XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated										
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Affiliated										
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated										
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Affiliated										
Surplus Debentures, etc. - Unaffiliated										
SFG123-45-5	HOMESTEADERS LIFE	VARIOUS		DIRECT	03/01/2023		20,000,000			
2799999 - Surplus Debentures, etc. - Unaffiliated							20,000,000			XXX
Surplus Debentures, etc. - Affiliated										
Collateral Loans - Unaffiliated										
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN	VARIOUS		VARIOUS	12/31/2022			8,369,708		
2999999 - Collateral Loans - Unaffiliated								8,369,708		XXX
Collateral Loans - Affiliated										
BGH6SA-J0-0	FITZCARRALDO COLLATERAL LOAN FUNDED	VARIOUS		DIRECT LOAN FUNDING ALTERNATE	10/06/2022			2,669,231		
BGH6SA-TE-9	MOLLY AIDA COLLATERAL LOAN FUNDED	VARIOUS		DIRECT LOAN FUNDING ALTERNATE	12/28/2022			4,276,095		
BGH79L-5T-7	ORINOCO COLLATERAL LOAN FUNDED	VARIOUS		DIRECT LOAN FUNDING ALTERNATE	08/16/2022			3,165,945		
BGH79L-81-5	CAMPA COLLATERAL LOAN FUNDED	VARIOUS		DIRECT LOAN FUNDING ALTERNATE	12/06/2022			4,683,302		
BGH7FS-GD-8	HYPNOS HOLDCO COLLATERAL LOAN FUND	VARIOUS		DIRECT LOAN FUNDING ALTERNATE	11/21/2022			4,181,720		
BGH81G-7H-8	IVIRON FUNDING CL FUNDED	VARIOUS		DIRECT LOAN FUNDING ALTERNATE	12/28/2022			10,186,922		
3099999 - Collateral Loans - Affiliated								29,163,215		XXX
Non-collateral Loans - Unaffiliated										
Non-collateral Loans - Affiliated										
Capital Notes - Unaffiliated										
Capital Notes - Affiliated										
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										
Guaranteed Federal Low Income Housing Tax Credit - Affiliated										
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated										
Guaranteed State Low Income Housing Tax Credit - Unaffiliated										
Guaranteed State Low Income Housing Tax Credit - Affiliated										
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated										
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated										
All Other Low Income Housing Tax Credit - Unaffiliated										
All Other Low Income Housing Tax Credit - Affiliated										
Working Capital Finance Investment - Unaffiliated										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Affiliated										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Affiliated										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Unaffiliated										
75932V-20-5	REIGN EXCHANGE LTD EQUITY	VARIOUS		TRANSFER FROM SCHEDULE D1 TO SCHEDULE BA	12/19/2023		5,343,970			
5099999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Unaffiliated							5,343,970			XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Affiliated										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Unaffiliated										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Affiliated										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Unaffiliated										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Affiliated										
Any Other Class of Assets - Unaffiliated										
Any Other Class of Assets - Affiliated										
6099999 – Subtotals - Unaffiliated							28,835,414	287,388,292		XXX
6199999 – Subtotals - Affiliated							1,382,249	204,533,316		XXX
6299999 Totals							30,217,663	491,921,609		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Oil and Gas Production - Unaffiliated																			
Oil and Gas Production - Affiliated																			
Transportation Equipment - Unaffiliated																			
Transportation Equipment - Affiliated																			
Mineral Rights - Unaffiliated																			
Mineral Rights - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
000000-00-0	AEA MEZZANINE FUND II LP	STAMFORD	CT	AEA MEZZANINE MANAGEMENT	12/19/2008	12/18/2023	137,181							134,312	134,312				
000000-00-0	AEA MEZZANINE FUND III LP	STAMFORD	CT	AEA MEZZANINE MANAGEMENT	08/16/2013	08/04/2023	660,653							579,738	579,738				
000000-00-0	AEA MEZZANINE FUND IV LP	STAMFORD	CT	AEA MEZZANINE MANAGEMENT	07/27/2018	10/20/2023	3,230,299							261,598	261,598				
000000-00-0	MB SPECIAL OPPORTUNITIES FUND, LP	DOVER	DE	MB SPECIAL OPPORTUNITIES FUND GP, LLC	10/02/2014	06/26/2023	2,171,905							608,028	608,028				
000000-00-0	MB SPECIAL OPPORTUNITIES FUND II	DOVER	DE	MB SPECIAL OPPORTUNITIES FUND GP, LLC	01/02/2020	12/01/2023	12,717,042							3,209,344	3,209,344				
000000-00-0	TCW/CRESCENT MEZZANINE PARTNERS V, L.P.	WILMINGTON	DE	TCW / CRESCENT MEZZANINE L.L.C	03/20/2008	12/22/2023	35,871							39,978	39,978				
000000-00-0	3i NORTH AMERICAN INFRASTRUCTURE FUND B LP	WILMINGTON	DE	3i NORTH AMERICAN INFRASTRUCTURE GP, LLC	04/21/2022	12/22/2023	34,106,988							6,646,162	6,646,162				
000000-00-0	GULF OF MEXICO ENERGY INFRASTRUCTURE PLATFORM LLC S-1	WILMINGTON	DE	MAPLES FIDUCIARY SERVICES	07/18/2022	11/14/2023	24,843,488							293,514	293,514				
000000-00-0	EAGLEHILL CAPITAL PARTNERS	WILMINGTON	DE	EAGLEHILL CAPITAL PARTNERS	10/23/2017	09/01/2023													116,337
000000-00-0	GARMARK PARTNERS II, L.P.	STAMFORD	CT	GARMARK PARTNERS II, L.P.	02/14/2006	01/17/2023													4,408
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							77,903,428							11,772,673	11,772,673				120,745
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 FUND LLC	NEW YORK	NY	GPIM LLC	04/01/2013	10/27/2023	604,308							149,554	149,554				
000000-00-0	ORPHEUS HOLDINGS, LLC	WILMINGTON	DE	ORPHEUS HOLDINGS, LLC	12/01/2005	10/16/2023	842,065							230,122	230,122				
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							1,446,373							379,676	379,676				
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated																			
000000-00-0	54 MADISON CAPITAL, LLC	NEW YORK	NY	MANCO GP	01/11/2016	11/15/2023	6,271,626							5,261,417	5,261,417				
000000-00-0	GPC (LP) 2, LLC	NEW YORK	NY	GPIM LLC	01/26/2006	12/01/2023	72,153	(72,198)				(72,198)		72,109	72,109				
000000-00-0	HUNTER POINT CAPITAL INVESTORS (ONSHORE) LP	WILMINGTON	DE	HUNTER POINT CAPITAL LP	06/16/2023	12/29/2023								1,434,236	1,434,236				
000000-00-0	JOHN HANCOCK INFRASTRUCTURE FUND, L.P.	WILMINGTON	DE	JOHN HANCOCK INFRASTRUCTURE GP, LLC	06/28/2018	12/22/2023	25,192,408							1,749,427	1,749,427				
000000-00-0	MSA ACCELERATION PARTNERS, LP	WILMINGTON	DE	MSA ACCELERATION PARTNERS, LP	01/19/2022	11/14/2023	14,497,131							496,388	496,388				
000000-00-0	OAKTREE POWER OPPORTUNITIES FUND V, LP	CAYMAN ISLAND	CYM	OAKTREE POWER OPPS FUND GP	01/22/2019	12/28/2023	37,003,368							3,268,501	3,268,501				
000000-00-0	PT ARCTIC FUND I, LP	ANCHORAGE	AK	PT ARCTIC FUND I GP, LLC	11/09/2015	08/30/2023	12,241,294							56,909	56,909				
000000-00-0	SENTINEL JUNIOR CAPITAL II, LP	WILMINGTON	DE	SENTINEL JUNIOR CAPITAL II, LP	08/09/2023	11/22/2023								11,575	11,575				
000000-00-0	TIIC 2, S.C.A. SICAR	LUXEMBOURG CITY	LUX	COMPAGNIE BENJAMIN DE ROTHSHILD	04/24/2018	12/29/2023	12,214,812							2,895,425	2,895,425				
000000-00-0	DEXTRA STRATEGIC PARTNERS B-2 LP	WILMINGTON	DE	DEXTRA STRATEGIC PARTNERS B-2 LP	06/22/2020	12/07/2023	11,524,065							9,539,952	9,539,952				
000000-00-0	VINE MEDIA OPPORTUNITIES - FUND IV, LP	WILMINGTON	DE	VINE ALTERNATIVE INVESTMENTS IV, LP	12/13/2018	12/21/2023	11,813,642							612,077	612,077				
000000-00-0	PINEBRIDGE PRIVATE CREDIT III PARALLEL RFF, L.P.	WILMINGTON	DE	PINEBRIDGE PRIVATE CREDIT III	09/30/2022	12/22/2023	1,437,694							9,147	9,147				
1999999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated							132,268,194	(72,198)				(72,198)		25,407,163	25,407,163				
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated																			
000000-00-0	G-PIPE LLC	VARIOUS		G-PIPE	07/23/2021	12/21/2023	1,729,606							1,555,967	1,555,967				
000000-00-0	HYPERSCALE FUNDING LLC	VARIOUS		HYPERSCALE FUNDING LLC	02/15/2022	12/31/2023	(581,125)	581,125				581,125							
000000-00-0	HYPNOS HOLDCO LLC	VARIOUS		HYPNOS	10/22/2021	10/20/2023	2,078,858							409,887	409,887				
000000-00-0	WATTAGE FINANCE-NC, LLC	KINGS MOUNTAIN	NC	NTE ENERGY LLC	03/11/2016	10/30/2023	14,202,572							2,768,166	2,768,166				
2099999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated							17,429,911	581,125				581,125		4,734,020	4,734,020				
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated																			
000000-00-0	PROJECT 29 HOLDING COMPANY, LLC	CLEVELAND	OH	HEMINGWAY CEDAR CHURCH & STATE MGR LLC	08/27/2019	04/04/2023	5,999,420							621,612	621,612				
000000-00-0	251 S DIXIE MEMBER, LLC	DOVER	DE	251 S DIXIE HOLDINGS LLC	04/13/2018	11/09/2023													1,199,557
2199999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated							5,999,420							621,612	621,612				1,199,557
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated																			
000000-00-0	GRE-BIRCH FUNDING, LLC	VARIOUS		GRE-BIRCH FUNDING, LLC	12/29/2022	09/29/2023	565,697							98,934	98,934				
000000-00-0	GRE-PINE FUNDING, LLC	VARIOUS		GRE-PINE FUNDING, LLC	12/29/2022	09/29/2023	490,511							144,431	144,431				

SCHEDULE BA - PART 3

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

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	GRE-SPRUCE FUNDING, LLC	VARIOUS		GRE-SPRUCE FUNDING, LLC	12/29/2022	09/29/2023	499,572							11,562	11,562				
2299999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated							1,555,781							254,927	254,927				
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated																			
000000-00-0	BLACKROCK US REAL ESTATE SENIOR MEZZANINE DEBT FUND LP	WILMINGTON	DE	BLACKROCK US REAL ESTATE SR MEZZ DEBT GP	01/27/2020	11/30/2023	160,339,095							40,254,745	40,254,745				
2399999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated							160,339,095							40,254,745	40,254,745				
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Affiliated																			
Surplus Debentures, etc. - Unaffiliated																			
30958P-AA-1	FARMERS EXCHANGE CAPITAL II	VARIOUS		TRANSFER INTERNAL	12/01/2016	05/10/2023	1,000,000							1,000,000	989,350		(10,650)	(10,650)	32,634
575767-AG-3	MASSACHUSETTS MUTUAL LIFE INSURANC	VARIOUS		TRANSFER INTERNAL	12/01/2017	08/08/2023	13,077,793		(20,781)			(20,781)		13,057,012	15,182,037		2,125,025	2,125,025	751,971
575767-AT-5	MASSACHUSETTS MUTUAL LIFE INSURANC	VARIOUS		TRANSFER INTERNAL	11/29/2022	07/26/2023	9,500,000							9,500,000	9,642,975		142,975	142,975	353,240
636792-AB-9	NATIONAL LIFE OF VERMONT	VARIOUS		TRANSFER INTERNAL	03/01/2021	09/22/2023	6,730,404		57			57		6,730,461	5,764,794		(965,666)	(965,666)	417,108
707567-AC-7	PENN MUTUAL LIFE INSURANCE	VARIOUS		PENN MUTUAL LIFE INSURANCE	12/01/2017	09/22/2023	1,838,008		1,341			1,341		1,839,349	2,017,992		178,643	178,643	143,164
2799999 - Surplus Debentures, etc. - Unaffiliated							32,146,205		(19,383)			(19,383)		32,126,822	33,597,148		1,470,327	1,470,327	1,698,117
Surplus Debentures, etc. - Affiliated																			
Collateral Loans - Unaffiliated																			
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN	VARIOUS		VARIOUS	12/19/2022	12/30/2023	13,454,653							14,520,286	14,400,474		(119,812)	(119,812)	590,782
BGH7BP-GB-2	GORES PIPE LLC COLLATERAL LOAN	VARIOUS		VARIOUS	01/12/2022	06/22/2023	1,427,401							1,427,401	1,427,401				32,358
2999999 - Collateral Loans - Unaffiliated							14,882,054							15,947,687	15,827,875		(119,812)	(119,812)	623,140
Collateral Loans - Affiliated																			
BGH6SA-TE-9	MOLLY AIDA COLLATERAL LOAN FUNDED	VARIOUS		VARIOUS	12/28/2022	12/26/2023	13,925							13,925	13,925				(37)
3099999 - Collateral Loans - Affiliated							13,925							13,925	13,925				(37)
Non-collateral Loans - Unaffiliated																			
Non-collateral Loans - Affiliated																			
Capital Notes - Unaffiliated																			
Capital Notes - Affiliated																			
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
Guaranteed State Low Income Housing Tax Credit - Affiliated																			
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated																			
All Other Low Income Housing Tax Credit - Unaffiliated																			
All Other Low Income Housing Tax Credit - Affiliated																			
Working Capital Finance Investment - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated																			
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	06/14/2021	03/31/2023													514,126
92870V-AG-0	VOLTAGE FINANCE CL C	VARIOUS		VOLTAGE FINANCE	12/01/2016	10/19/2023	3,352,559							3,352,559	3,352,559				27,089
92870V-AH-8	VOLTAGE FINANCE CL C	VARIOUS		VOLTAGE FINANCE	12/01/2016	10/19/2023	33,296	230				230		33,526	33,526				
4899999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated							3,385,855	230				230		3,386,085	3,386,085				541,215
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Affiliated																			
40166L-30-7	PDFNI 2012-E2 1	VARIOUS		MBS PAYDOWN	12/01/2016	11/01/2023	312,159	15,654				15,654		327,813	327,813				
40166L-70-3	PDFNI 2013-E2 SER3	VARIOUS		MBS PAYDOWN	12/01/2016	10/19/2023	56,766	54,932				54,932		111,698	111,698				
40168P-BM-9	PDFNI 2016-E2 1	VARIOUS		VARIOUS	12/01/2016	07/31/2023	4,505,553							4,505,553	4,505,553				2,276,454
40168P-BN-7	PDFNI 2016-E2 2	VARIOUS		PRIOR YEAR INCOME	12/01/2016	08/04/2023	3,094,739							3,094,739	3,094,739				205,694
40168P-BP-2	PDFNI 2016-E2 3	VARIOUS		VARIOUS	12/01/2016	07/20/2023	2,283,493							2,283,493	2,283,493				200,673
40168P-BQ-0	PDFNI 2017-E2 E24	VARIOUS		VARIOUS	05/09/2017	10/15/2023	2,623,408							2,623,408	2,623,408				85,454
40168P-BR-8	PDFNI 2017-E2 5	VARIOUS		VARIOUS	06/09/2017	08/09/2023	1,934,198							1,934,198	1,934,198				60,975
45032M-AG-3	ISAIL 2013 SENIOR A	VARIOUS		MBS PAYDOWN	12/01/2016	08/08/2023	257,802	133,394				133,394		391,196	391,196				8,849
45032M-AH-1	ISAIL 2013 JUNIOR PART B	VARIOUS		MBS PAYDOWN	12/01/2016	07/24/2023	1,504	967				967		2,471	2,471				336
BGH35R-Z5-6	SAILS-3 LLC 0.00 28JUN27	VARIOUS		VARIOUS	12/01/2016	11/30/2023													2,014
BGH35S-0F-0	SAILS-3 LLC 3.0 28JUN27	VARIOUS		VARIOUS	12/01/2016	11/20/2023	100							100	100				638,002
4999999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Affiliated							15,069,722	204,947				204,947		15,274,669	15,274,669				3,478,451
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Affiliated																			

SCHEDULE BA - PART 3

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

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
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Affiliated																			
Any Other Class of Assets - Unaffiliated																			
Any Other Class of Assets - Affiliated																			
6099999 – Subtotals - Unaffiliated							426,924,251	(71,968)	(19,383)			(91,351)		129,516,787	130,867,301		1,350,515	1,350,515	4,182,773
6199999 – Subtotals - Affiliated							35,515,711	786,072				786,072		20,657,218	20,657,218				3,478,414
6299999 Totals							462,439,962	714,104	(19,383)			694,721		150,174,005	151,524,519		1,350,515	1,350,515	7,661,187

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
3128X0-AZ-2	FHLMC 0.0 1/34	@			1.B FE	7,462,240	64.3580	8,527,435	13,250,000	9,208,281		328,764				3.670	N/A			10/22/2018	01/02/2034
3130A0-AT-7	FHLB 4.0 10/29				1.A	7,986,000	99.7890	7,983,144	8,000,000	7,993,862		920			4.000	4.010	A0	59,556	320,000	10/18/2013	10/24/2029
3130A5-YV-5	FHLB 3.5 07/20/32				1.A	999,500	94.6960	946,960	1,000,000	999,712		28			3.500	3.500	JJ	15,653	35,000	07/15/2015	07/20/2032
3130AD-6L-1	FHLB 2.9 12/32-12/22 (QB)			2	1.A	3,651,040	88.1910	3,527,628	4,000,000	3,759,878		22,155			2.900	3.690	JD	28,332	88,958	09/12/2018	12/27/2032
3130AE-4Q-0	FHLB 3.375 03/38				1.A	3,862,520	87.3670	3,494,696	4,000,000	3,892,304		5,715			3.375	3.610	MS	40,875	135,000	04/26/2018	03/12/2038
3130AE-CN-8	FHLB 3.75 06/38				1.A	7,013,300	91.0410	6,372,898	7,000,000	7,010,417		(536)			3.750	3.730	JD	14,583	262,500	05/17/2018	06/11/2038
3130AE-CR-9	FHLB 4.08 05/33-05/23 (A)			2	1.A	40,000,000	95.0260	38,010,320	40,000,000	40,000,000					4.080	4.080	MN	163,200	1,632,000	05/22/2018	05/25/2033
3130AE-DV-9	FHLB 4.15 6/38 - 6/23 (QB)			2	1.A	13,443,275	91.5320	12,311,067	13,450,000	13,444,635		267			4.150	4.150	JD	46,515	558,175	05/23/2018	06/01/2038
3130AE-DX-5	FHLB 4.0 06/33-06/23 (A)	RA		2	1.A	13,000,000	94.6300	12,301,952	13,000,000	13,000,000					4.000	4.000	JD	36,111	520,000	05/24/2018	06/06/2033
3130AE-JQ-4	FHLB 3.93 07/33-07/23 (A)			2	1.A	13,000,000	94.2370	12,250,849	13,000,000	13,000,000					3.930	3.930	JJ	241,259	510,900	06/25/2018	07/11/2033
3130AE-PQ-7	FHLB 3.94 8/33-8/23(A)			2	1.A	3,000,000	94.2430	2,827,296	3,000,000	3,000,000					3.940	3.940	FA	46,952	118,200	07/25/2018	08/08/2033
3130AE-Y4-6	FHLB 3.95 09/33-09/23 (A)			2	1.A	6,463,730	94.2290	6,124,879	6,500,000	6,474,083		2,138			3.950	3.990	MS	66,327	256,750	09/24/2018	09/28/2033
3130AE-YE-4	FHLB 4.03 09/35-09/23 (A)	RA		2	1.A	7,392,600	92.7130	6,860,747	7,400,000	7,394,381		368			4.030	4.030	MS	77,869	298,220	09/18/2018	09/27/2035
3130AF-4W-4	FHLB 4.1 10/33-10/23 (A)	RA		2	1.A	15,000,000	94.9280	14,239,140	15,000,000	15,000,000					4.100	4.100	AO	114,458	615,000	10/09/2018	10/24/2033
3130AF-4X-2	FHLB 4.25 10/38-10/23 (A)	CF		2	1.A	3,000,000	91.9910	2,759,715	3,000,000	3,000,000					4.250	4.250	AO	25,500	127,500	10/09/2018	10/19/2038
3130AF-AT-4	FHLB 4.09 11/33-11/23 (A)			2	1.A	3,605,000	94.8540	3,419,498	3,605,000	3,605,000					4.090	4.090	MN	24,165	147,445	10/18/2018	11/02/2033
3130AF-AU-1	FHLB 4.25 11/38-11/23 (A)	RA		2	1.A	5,000,000	91.9580	4,597,905	5,000,000	5,000,000					4.250	4.250	MN	34,826	212,500	10/18/2018	11/02/2038
3130AF-G2-7	FHLB 4.25 11/38-11/23 (A)			2	1.A	2,000,000	91.9110	1,838,220	2,000,000	2,000,000					4.250	4.250	MN	7,556	85,000	11/14/2018	11/29/2038
3130AF-GQ-4	FHLB 4.0 11/33-11/23 (QB)	RA		2	1.A	4,000,000	94.4260	3,777,020	4,000,000	4,000,000					4.000	4.000	MN	14,667	160,000	11/27/2018	11/28/2033
3130AF-LC-9	FHLB 4.0 12/33 - 12/22 (QB)	RA		2	1.A	9,500,000	94.4100	8,968,912	9,500,000	9,500,000					4.000	4.000	JD	10,556	380,000	12/14/2018	12/21/2033
3130AF-M2-0	FHLB 4.10 12/38-12/23 (A)			2	1.A	2,750,000	90.6730	2,493,513	2,750,000	2,750,000					4.100	4.100	JD	940	112,750	12/20/2018	12/28/2038
3130AJ-B2-4	FHLB 2.59 03/40-03/21 (A)			2	1.A	5,500,000	72.9940	4,014,665	5,500,000	5,500,000					2.590	2.590	MS	40,361	142,450	07/28/2021	03/19/2040
3130AJ-YK-9	FHLB 1.55 08/35 - 08/22	CF		2	1.B FE	2,573,213	72.3080	2,711,550	3,750,000	2,656,032		68,510			1.550	4.850	FA	20,505	58,125	10/13/2022	08/24/2035
3130AK-3D-6	FHLB 1.90 09/37-03/21			2	1.B FE	2,780,360	72.0700	2,882,804	4,000,000	2,809,015		28,655			1.900	4.910	MS	24,700	38,000	07/05/2023	09/04/2037
3130AK-7K-6	FHLB 2.08 09/45 - 03/21	RA		2	1.B FE	3,719,925	60.7190	2,732,342	4,500,000	3,763,280		23,391			2.080	3.120	MS	24,960	93,600	02/15/2022	09/25/2045
3130AK-CU-8	FHLB 1.70 10/30/2035			2	1.B FE	1,350,750	73.2120	1,098,177	1,500,000	1,368,405		9,411			1.700	2.560	AO	4,321	25,500	02/08/2022	10/30/2035
3130AK-YK-6	FHLB 1.87 11/36 - 05/21			2	1.B FE	5,384,000	72.5580	5,804,600	8,000,000	5,532,463		132,252			1.870	5.180	MN	21,193	149,600	11/10/2022	11/10/2036
3130AL-5M-2	FHLB 2.0 02/36 - 05/21 (QB)	RA		2	1.B FE	1,684,758	75.0900	1,389,172	1,850,000	1,703,148		10,038			2.000	2.770	FA	12,950	37,000	02/23/2022	02/25/2036
3130AL-5W-0	FHLB 2.0 02/36-05/21 (QB)			2	1.B FE	4,690,002	75.0900	3,867,156	5,150,000	4,741,196		27,944			2.000	2.770	FA	36,050	103,000	02/23/2022	02/25/2036
3130AL-CS-1	FHLB 2.0 02/36 - 02/22	RA		2	1.B FE	4,519,850	75.0900	3,754,520	5,000,000	4,573,574		29,028			2.000	2.830	FA	35,000	100,000	02/16/2022	02/25/2036
3130AN-H7-8	FHLB 2.45 08/41-08/22 (A)			2	1.B FE	1,500,000	69.8650	1,047,968	1,500,000	1,500,000					2.450	2.450	FA	13,781	36,750	08/13/2021	08/16/2041
3130AN-JN-1	FHLB			2	1.B FE	1,498,500	65.8560	987,845	1,500,000	1,498,605		45			2.540	2.540	FA	14,288	38,100	08/03/2021	08/16/2046
3130AQ-MZ-3	FHLB 2.85 01/42 - 7/22	RA		2	1.B FE	4,997,500	74.2190	3,710,945	5,000,000	4,997,684		97			2.840	2.840	JJ	60,744	142,000	01/13/2022	01/27/2042
3130AQ-NF-6	FHLB 2.6 01/21/2037			2	1.B FE	1,888,665	79.8860	1,989,149	2,490,000	1,925,124		30,125			2.600	4.980	JJ	28,773	64,740	10/13/2022	01/21/2037
3130AQ-T8-6	FHLB 2.90 02/18/2037			2	1.B FE	1,999,000	82.3660	1,647,320	2,000,000	1,999,102		55			2.900	2.900	FA	21,428	58,000	01/31/2022	02/18/2037
3130AQ-VP-5	FHLB 3.0 02/37-08/22 (A)			2	1.B FE	5,000,000	83.1990	4,159,940	5,000,000	5,000,000					3.000	3.000	FA	52,917	150,000	02/04/2022	02/24/2037
3130AQ-ZH-9	FHLB 3.22 02/37-08/22 (A)			2	1.B FE	2,000,000	85.2230	1,704,454	2,000,000	2,000,000					3.220	3.220	FA	22,540	64,400	02/14/2022	02/25/2037
3130AR-F8-9	FHLB 3.94 03/42-06/22			2	1.B FE	998,750	85.9660	859,662	1,000,000	998,825		43			3.940	3.940	MS	10,178	39,400	03/17/2022	03/28/2042
3130AR-G2-1	FHLB 3.80 03/37 - 06/22			2	1.B FE	1,077,188	90.0770	1,013,365	1,125,000	1,081,233		2,430			3.800	4.180	MS	10,806	42,750	04/27/2022	03/30/2037
3130AR-GX-3	FHLB 4.00 04/42-07/22 (A)	CF		2	1.B FE	2,250,000	86.3750	1,943,440	2,250,000	2,250,000					4.000	4.000	AO	21,000	90,000	04/01/2022	04/07/2042
3130AS-5N-5	FHLB 5.00 10/37 - 08/22 (A)			2	1.B FE	1,000,000	97.3130	973,134	1,000,000	1,000,000					5.000	5.000	MN	4,861	50,000	05/16/2022	05/26/2037
3130AS-F9-5	FHLB	CF		2	1.B FE	9,990,000	95.1690	9,516,860	10,000,000	9,990,457		308			5.000	5.000	JD	251,389	250,000	06/10/2022	06/30/2042
3130AV-4S-8	FHLB 5.90 03/43 - 03/25 (A)			2	1.B FE	8,000,000	99.7970	7,983,736	8,000,000	8,000,000					5.900	5.900	MS	145,533	236,000	02/23/2023	03/10/2043
3130AW-Q2-9	FHLB 5.85 07/38 - 07/25 (A)			2	1.B FE	3,992,000	100.6690	4,026,748	4,000,000	3,992,144		144			5.850	5.870	JJ	99,450		07/25/2023	07/28/2038
3130AW-S4-3	FHLB 6.0 08/33 -			2	1.B FE	2,000,000	100.1680	2,003,364	2,000,000	2,000,000					6.000	6.000	FA	45,000		07/28/2023	08/16/2033
3133EA-4E-5	FFCB 3.25 10/11/35				1.A	4,680,125	89.2080	4,460,420	5,000,000	4,791,125		13,934			3.250	3.690	AO	36,111	162,500	10/10/2014	10/11/2035
3133EE-U2-4	FFCB 3.47 06/33				1.A	1,002,198	93.8020	938,018	1,000,000	1,001,317		(116)			3.470	3.450	JD	2,699	34,700	05/27/2015	06/03/2033
3133EF-HG-5	FFCB 3.61 10/37	RA			1.A	2,950,750	90.3050	2,618,845	2,900,000	2,939,104		(2,181)			3.610	3.480	AO	24,428	104,690	03/01/2018	10/07/2037
3133EF-XK-8	FFCB 3.5 02/39	RA			1.A	3,995,440	87.4400	3,497,600	4,000,000	3,996,619		168			3.500	3.500	FA	57,944	140,000	01/26/2016	02/02/2039
3133EG-H2-4	FFCB 2.83 12/36				1.A	11,935,300	83.8530	10,900,942	13,000,000	12,226,687		46,754			2.830	3.400	JD	12,263	387,252	02/22/2017	12/19/2036
3133EH-BB-8	FFCB 3.45 03/38				1.A	2,500,000	88.1600	2,203,995	2,500,000	2,500,000					3.450	3.450	MS	28,510	86,250	02/23/2017	03/02/2038
3133EH-L9-2	FFCB 3.19 01/37	RA			1.A	2,000,000	87.1980	1,743,960	2,000,000	2,000,000					3.190	3.190	JJ	27,469	63,800	10/20/2017	01/26/2037
3133EH-NZ-2	FFCB 2.83 6/35				1.A	8,383,590	88.1600	7,934,400	9,000,000	8,545,430		31,456			3.080	3.620	JD	64,819	220,081	06/04/2018	06/21/2035
3133EJ-3E-7	FFCB 3.98 12/33-12/23 (A)	CF		2	1.A	10,000,000	94.2840	9,428,420	10,000,000	10,000,000					3.980	3.980	JD	13,267	398,000	12/11/2018	12/19/2033
3133EJ-A5-8	FFCB 4.08 09/38-09/23 (A)	CF		2	1.A	7,200,000	90.7770	6,535,951	7,200,000	7,200,000					4.080	4.080	MS	82,416	293,760	09/12/2018	09/20/2038
3133EJ-AM-1	FFCB 3.38 01/43	CF			1.A	5,500,000	81.8530	4,501,937	5,500,000	5,500,000					3.380	3.380	JJ	80,040	185,900	01/19/2018	01/26/2043
3133EJ-BG-3	FFCB 3.71 02/43-02/23 (A)	CF		2	1.B FE	5,000,000	83.0480	4,152,400	5,000,000	5,000,000					3.710	3.710	FA	76,776	185,500	01/24/2018	02/02/2043

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3133EJ-C2-3	FFCB 4.00 09/33-09/23 (A)			2	1.A	15,992,000	94.4670	15,114,720	16,000,000	15,994,286		472			4.000	4.000	MS	168,889	640,000	09/19/2018	09/26/2033
3133EJ-C8-0	FFCB 4.15 09/38-09/23 (A)	CF		2	1.A	4,996,250	91.2440	4,562,175	5,000,000	4,996,978		146			4.150	4.150	MS	54,181	207,500	09/28/2018	09/27/2038
3133EJ-E0-8	FFCB 3.53 03/35	CF			1.A	3,895,047	92.5850	3,610,827	3,900,000	3,896,426		257			3.530	3.540	MS	45,508	137,670	02/23/2018	03/02/2035
3133EJ-ER-6	FFCB 3.53 03/38	RA			1.A	7,100,000	89.3990	6,347,329	7,100,000	7,100,000					3.570	3.570	MS	83,786	253,470	02/23/2018	03/02/2038
3133EJ-ES-4	FFCB 3.67 03/42				1.A	6,492,119	86.2950	5,566,015	6,450,000	6,484,959		(1,338)			3.670	3.620	MS	76,275	236,715	02/26/2018	03/05/2042
3133EJ-HY-8	FFCB 3.43 09/35	RA			1.A	5,991,480	90.9530	5,457,150	6,000,000	5,993,745		426			3.430	3.440	MS	53,165	205,800	03/22/2018	09/28/2035
3133EJ-PJ-2	FFCB 3.67 05/28-05/23 (A)			2	1.A	6,000,000	96.0220	5,761,308	6,000,000	6,000,000					3.670	3.670	MN	27,525	220,200	06/07/2018	05/16/2028
3133EJ-PP-8	FFCB 3.56 05/33				1.A	9,989,030	94.5880	9,458,790	10,000,000	9,992,479		665			3.560	3.560	MN	43,511	356,000	05/10/2018	05/17/2033
3133EJ-RM-3	FFCB 3.65 06/28 - 06/23 (A)	CF		2	1.A	9,885,150	95.9160	9,495,635	9,900,000	9,892,727		1,480			3.650	3.660	JD	19,071	361,350	06/06/2018	06/12/2028
3133EJ-SF-7	FFCB 3.99 06/33-06/23 (A)			2	1.A	18,747,500	94.6070	17,738,850	18,750,000	18,748,255		149			3.990	3.990	JD	180,843	590,141	06/14/2018	06/20/2033
3133EJ-V2-2	FFCB 4.07 11/33-11/23 (A)			2	1.A	4,000,000	94.7260	3,789,048	4,000,000	4,000,000					4.070	4.070	MN	18,089	162,800	11/14/2018	11/21/2033
3133EJ-VS-5	FFCB 4.14 08/38-08/23 (A)	RA		2	1.A	2,000,000	91.2740	1,825,486	2,000,000	2,000,000					4.140	4.140	FA	34,270	82,800	07/24/2018	08/02/2038
3133EJ-XQ-7	FFCB 4.04 08/38	CF		2	1.A	3,998,000	90.5870	3,623,472	4,000,000	3,998,410		78			4.040	4.040	FA	57,458	161,600	08/28/2018	08/23/2038
3133EK-4S-2	FFCB 2.58 10/34-10/24 (A)			2	1.B FE	1,521,000	82.3610	1,647,224	2,000,000	1,554,977		29,766			2.580	5.300	AO	8,743	51,600	11/08/2022	10/30/2034
3133EK-F6-8	FFCB 2.6 09/39-09/24	CF		2	1.A	3,233,145	75.0280	3,488,811	4,650,000	3,296,608		54,047			2.600	5.360	MS	38,621	120,900	10/26/2022	09/06/2039
3133EK-HS-8	FFCB 3.65 04/39-04/22 (A)				1.A	4,747,625	85.6940	4,070,446	4,750,000	4,748,039		94			3.650	3.650	AO	33,230	173,375	04/15/2019	04/22/2039
3133EK-NK-8	FFCB 3.49 06/39-06/22			2	1.A	11,482,750	84.0120	9,661,392	11,500,000	11,485,715		688			3.490	3.500	JD	31,216	401,350	05/22/2019	06/03/2039
3133EK-T5-5	FFCB 2.53 09/34-09/24 (A)			2	1.B FE	1,515,020	82.0810	1,641,624	2,000,000	1,549,846		30,509			2.530	5.300	MS	13,493	50,600	11/08/2022	09/25/2034
3133EK-VA-1	FFCB 2.99 7/34-7/22 (A)	CF		2	1.A	18,977,200	86.0730	16,353,870	19,000,000	18,982,941		1,356			2.990	3.000	JJ	257,223	568,100	07/11/2019	07/18/2034
3133EL-3Q-5	FFCB 1.95 08/40-08/21 (A)			1	1.B FE	32,175,215	65.9230	21,335,882	32,365,000	32,201,654		8,222			1.950	1.980	FA	241,928	631,118	01/21/2021	08/13/2040
3133EL-5B-6	FFCB 2.00 08/40-08/21 (A)			1	1.B FE	11,970,000	66.2520	7,950,180	12,000,000	11,974,218		1,291			2.000	2.010	FA	82,667	240,000	08/31/2020	08/27/2040
3133EL-6C-3	FFCB 1.73 09/35-9/21 (A)			2	1.B FE	9,738,410	73.7460	8,112,016	11,000,000	9,884,811		79,874			1.730	2.740	MS	58,676	190,300	02/23/2022	09/10/2035
3133EL-B8-6	FFCB 1.40 05/28/2030	RA		2	1.B FE	7,137,572	83.4360	7,363,262	8,825,000	7,333,772		196,200			1.400	4.460	MN	11,325	123,550	12/30/2022	05/28/2030
3133EL-E9-1	FFCB 1.80 06/35 - 06/21	CF		2	1.A	2,202,750	74.7410	1,868,528	2,500,000	2,236,754		19,196			1.800	2.880	JD	3,375	45,000	03/16/2022	06/04/2035
3133EL-KF-0	FFCB 2.76 02/03/2050				1.B FE	2,409,952	68.6880	1,435,577	2,090,000	2,382,589		(8,393)			2.760	2.060	FA	23,715	57,684	09/08/2020	02/03/2050
3133EL-SV-7	FFCB 2.23 03/35-03/21 (A)	RA		2	1.A	2,193,337	78.7520	2,405,871	3,055,000	2,251,801		51,223			2.230	5.380	MS	20,627	68,127	11/08/2022	03/12/2035
3133EL-Y6-5	FFCB 1.65 07/35 - 07/21	CF		2	1.B FE	6,589,000	73.3050	7,330,490	10,000,000	6,811,062		194,594			1.650	5.390	JJ	72,417	165,000	11/08/2022	07/23/2035
3133EL-Z9-8	FFCB 1.99 07/40-07/21 (A)			1	1.A	4,044,000	66.4440	3,986,652	6,000,000	4,112,744		68,744			1.990	4.750	JJ	50,082	119,400	01/24/2023	07/30/2040
3133EM-2B-7	FFCB 2.45 08/41-08/22 (A)			2	1.B FE	18,231,750	69.8920	12,755,254	18,250,000	18,233,496		741			2.450	2.450	FA	176,366	447,125	08/03/2021	08/09/2041
3133EM-2H-4	FFCB 2.22 08/36-08/22 (A)			2	1.B FE	13,346,810	76.1570	12,185,120	16,000,000	13,515,931		139,796			2.220	3.680	FA	137,147	355,200	11/01/2022	08/12/2036
3133EM-3L-4	FFCB 2.35 08/46-08/26 (A)			2	1.B FE	7,491,125	63.4150	4,756,140	7,500,000	7,491,766		272			2.350	2.350	FA	62,177	176,250	09/10/2021	08/24/2046
3133EM-4H-2	FFCB 2.20 09/36-09/22 (SA)	RA		2	1.B FE	14,528,175	75.8690	11,038,881	14,550,000	14,531,113		1,279			2.200	2.210	MS	201,841	224,070	08/26/2021	09/02/2036
3133EM-5J-7	FFCB 2.40 09/41-09/22 (A)			2	1.B FE	19,985,000	69.1650	13,832,900	20,000,000	19,986,378		611			2.400	2.400	MS	140,000	480,000	09/09/2021	09/16/2041
3133EM-A4-4	FFCB 2.49 05/36 - 05/22			2	1.B FE	2,125,877	79.0560	2,209,615	2,795,000	2,141,543		15,666			2.490	5.050	MN	8,119	34,798	08/02/2023	05/19/2036
3133EM-AP-7	FFCB 1.99 09/40-09/21 (A)	RA		2	1.B FE	4,529,211	66.1870	4,004,332	6,050,000	4,569,235		27,864			1.990	3.890	MS	32,440	85,073	08/03/2023	09/24/2040
3133EM-CV-2	FFCB 2.00 10/40-10/21 (A)	CF		1	1.B FE	3,339,313	66.0320	2,377,152	3,600,000	3,368,622		11,001			2.000	2.470	AO	15,200	72,000	04/09/2021	10/15/2040
3133EM-GU-0	FFCB 2.1 11/40 - 11/21	RA		1	1.B FE	332,928	66.8410	240,627	360,000	335,203		1,156			2.100	2.600	MN	882	7,560	01/04/2022	11/19/2040
3133EM-JE-3	FFCB 2.08 11/40 - 11/21	RA		2	1.B FE	295,040	66.5660	213,012	320,000	297,133		1,064			2.080	2.600	MN	573	6,656	01/04/2022	11/30/2040
3133EM-L5-9	FFCB 2.70 06/41-06/22 (A)	CF		2	1.B FE	10,000,000	72.7870	7,278,670	10,000,000	10,000,000					2.700	2.700	JD	7,500	270,000	10/20/2021	06/21/2041
3133EM-LL-4	FFCB 2.07 12/40-12/21 (A)			2	1.B FE	5,470,102	66.3630	3,843,058	5,791,000	5,504,836		13,398			2.070	2.420	JD	3,330	119,874	05/11/2021	12/21/2040
3133EM-NM-0	FFCB 1.84 01/36-01/21 (A)			2	1.B FE	1,824,200	73.7920	1,475,838	2,000,000	1,844,523		10,845			1.840	2.590	JJ	15,947	36,800	02/08/2022	01/25/2036
3133EM-NS-7	FFCB 2.1 01/41 - 01/22			2	1.B FE	7,820,932	66.6280	5,343,534	8,020,000	7,841,240		8,328			2.100	2.250	JJ	71,579	168,420	01/04/2022	01/28/2041
3133EM-R9-5	FFCB 2.31 07/36 - 07/22			2	1.B FE	31,882,520	77.0580	25,313,684	32,850,000	31,946,270		51,871			2.310	2.530	JJ	352,015	758,835	10/06/2022	07/14/2036
3133EM-VU-3	FFCB 2.5 04/36 - 04/22	RA		2	1.B FE	3,193,274	79.2940	2,553,276	3,220,000	3,196,475		1,610			2.500	2.560	AO	17,218	80,500	01/10/2022	04/14/2036
3133EM-VZ-2	FFCB 2.52 04/36	CF			1.B FE	1,474,260	67.9520	1,019,285	1,500,000	1,476,277		776			2.520	2.610	AO	8,190	37,800	05/13/2021	04/13/2046
3133EM-Y4-8	FFCB 2.65 08/46-08/22 (A)	RA		2	1.B FE	7,000,000	67.4320	4,720,219	7,000,000	7,000,000					2.650	2.650	FA	76,261	185,500	07/28/2021	08/03/2046
3133EN-3D-0	FFCB 5.95 11/29/2032	CF		2	1.B FE	10,000,000	99.8990	9,989,940	10,000,000	10,000,000					5.950	5.950	MN	52,889	595,000	11/22/2022	11/29/2032
3133EN-A3-4	FFCB 5.12 07/42-07/23	CF		2	1.B FE	7,000,000	95.8750	6,711,264	7,000,000	7,000,000					5.120	5.120	JJ	166,258	358,400	07/06/2022	07/14/2042
3133EN-AM-2	FFCB 2.34 10/36 - 10/22 (SA)	CF		2	1.B FE	7,175,200	76.9230	7,692,270	10,000,000	7,343,380		143,270			2.340	5.210	AO	50,050	234,000	10/26/2022	10/14/2036
3133EN-CF-5	FFCB 2.55 10/46-10/26 (A)			2	1.B FE	1,323,040	65.8710	1,317,410	2,000,000	1,341,580		15,249			2.550	4.980	AO	9,208	51,000	10/11/2022	10/26/2046
3133EN-ED-8	FFCB 2.58 11.36 - 02/22 (A)			2	1.B FE	3,996,000	79.0490	3,161,976	4,000,000	3,996,477		228			2.580	2.580	MN	12,613	103,200	11/12/2021	11/17/2036
3133EN-EE-6	FFCB	RA		2	1.B FE	10,899,570	78.1850	8,600,306	11,000,000	10,910,996		5,770			2.480	2.550	MN	33,342	272,800	01/10/2022	11/17/2036
3133EN-FS-4	FFCB 2.78 12/36 - 03/22	RA		2	1.B FE	2,000,000	80.8790	1,617,582	2,000,000	2,000,000					2.780	2.780	JD	4,633	55,600	12/03/2021	12/01/2036
3133EN-HK-9	FFCB 2.74 12/36 - 3/22 (A)	CF		2	1.B FE	3,765,700	80.4520	4,022,610	5,000,000	3,837,533		61,262			2.740	5.210	MON	6,089	137,000	10/26/2022	12/15/2036
3133EN-JN-1	FFCB 2.50 12/41 - 12/26 (A)			2	1.B FE	4,409,300	70.7310	3,536,545	5,000,000	4,432,539		19,094			2.590	3.360	JD	65,110	64,750	10/11/2022	12/30/2041
3133EN-JY-7	FFCB 2.68 01/37-04/22 (A)	CF		2	1.B FE	24,981,250	80.6280	20,157,025	25,000,000	24,983,326		1,058			2.680	2.680	JJ	407,956	589,600	12/28/2021	01/05/2037
3133EN-KF-6	FFCB	RA		2	1.B FE	14,981,250	81.5700	12,235,485	15,000,000	14,983,485		1,148			2.690	2.700	JJ	230,892	363,150	01/04/2022	01/11/2036
3133EN-LH-1	FFCB 2.82 01/23 - 01/42	RA		2	1.B FE	11,485,625	73.9960	8,509,483	11,500,000	11,486,691		558			2.820	2.820	JJ	226,031	239,700	01/12/2022	01/24/2042

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3133EN-MU-1	FFCB 2.75 02/37-02/23 (A)			2	1.B FE	2,370,090	81.1770	2,435,301	3,000,000	2,409,272		31,872			2.750	4.790	FA	34,146	82,500	10/06/2022	02/02/2037
3133EN-MV-9	FFCB 2.95 02/42-02/23 (A)			2	1.B FE	15,980,000	75.3300	12,052,864	16,000,000	15,981,448		768			2.930	2.930	FA	236,679	424,850	01/27/2022	02/03/2042
3133EN-PF-1	FFCB 3.44 02/42-02/23 (A)			2	1.B FE	26,966,250	80.8840	21,838,653	27,000,000	26,968,500		1,232			3.440	3.440	FA	327,660	928,800	02/14/2022	02/24/2042
3133EN-SR-2	FFCB 3.7 03/42 - 03/27			2	1.B FE	20,224,688	83.3790	16,884,167	20,250,000	20,226,255		898			3.700	3.700	MS	201,881	749,250	03/17/2022	03/24/2042
3133EN-TF-7	FFCB 4.00 04/42-04/23 (A)	RA		2	1.B FE	6,599,600	86.3700	6,045,865	7,000,000	6,621,793		13,224			4.000	4.430	AO	67,667	280,000	04/19/2022	04/04/2042
3133EP-AY-1	FFCB 4.94 02/38 - 02/26			2	1.B FE	11,200,000	97.4270	10,911,824	11,200,000	11,200,000					4.940	4.940	FA	205,943	276,640	02/09/2023	02/17/2038
3133EP-BT-1	FFCB 6.25 02/43 - 02/24 (A)			2	1.B FE	8,000,000	99.9030	7,992,248	8,000,000	8,000,000					6.250	6.250	FA	172,222	250,000	02/21/2023	02/27/2043
3133EP-LK-9	FFCB 6.00 06/43 - 06/24 (A)			2	1.B FE	2,998,500	99.3530	2,980,581	3,000,000	2,998,523		23			6.000	6.000	JD	13,000	90,000	05/24/2023	06/05/2043
3133EP-SD-8	FFCB 5.97 08/33 - 08/24 (A)			2	1.B FE	1,000,000	100.1270	1,001,265	1,000,000	1,000,000					5.970	5.970	FA	23,714		07/31/2023	08/08/2033
3134A4-NS-9	FRESTP 0 1/31	@			1.A	812,288	74.1260	926,576	1,250,000	981,819		33,113				3.460	N/A			06/21/2018	01/15/2031
3134GS-AT-2	FHLMC 2.70 12/37-12/22 (QB)			2	1.A	37,820,000	79.4520	31,780,760	40,000,000	38,341,968		93,626			2.700	3.060	JD	130,500	958,500	12/14/2017	12/28/2037
3134GV-5K-0	FHLMC 2.22 07/40-01/21 (QB)			1	1.A	30,000,000	68.6700	20,601,060	30,000,000	30,000,000					2.220	2.220	JJ	310,800	666,000	07/01/2020	07/13/2040
3134GV-6J-2	FHLMC 2.15 7/40-01/21 (QB)			1	1.B FE	32,926,850	67.9720	22,600,657	33,250,000	32,952,128		13,643			2.150	2.210	JJ	356,184	692,300	02/15/2022	07/13/2040
3134GW-6D-3	FHLMC 2.0 10/40-04/29 (QB)	CF		1	1.B FE	2,991,625	65.9710	2,144,064	3,250,000	3,020,672		10,825			2.000	2.510	AO	11,194	65,000	04/01/2021	10/29/2040
3134GW-QH-2	FHLMC 1.54 08/35 - 08/22 (QB)			2	1.B FE	3,533,150	72.2580	3,612,880	5,000,000	3,627,003		87,631			1.540	4.610	FA	28,661	77,000	12/02/2022	08/17/2035
3134GW-S9-8	FHLMC 2.25 09/50 - 09/21	CF		2	1.A FE	1,183,125	59.0660	738,323	1,250,000	1,186,990		1,640			2.250	2.510	MS	8,281	28,125	08/10/2021	09/15/2050
3134GW-TJ-5	FHLMC 1.25 06/25/2030	RA		2	1.B FE	7,982,000	82.4680	8,246,830	10,000,000	8,214,134		232,134			1.250	4.450	MS	33,333	125,000	12/30/2022	06/25/2030
31358C-5P-7	FANNIEMAE STRIPS 0.0 02/36	@			1.A	1,306,499	58.1310	1,432,922	2,465,000	1,653,692		53,678				3.320	N/A			11/09/2016	02/06/2036
31358C-5R-3	FANNIEMAE STRIPS 0.0 02/37	@			1.A	1,258,112	55.5100	1,369,984	2,468,000	1,595,798		52,253				3.350	N/A			11/09/2016	02/06/2037
31358D-JP-0	FNMA 7/15/37	@RA			1.A	4,720,690	54.4910	4,359,256	8,000,000	5,381,428		152,464				2.840	N/A			12/08/2020	07/15/2037
31359M-EA-7	FNMA 6.16				1.A	745,910	109.2910	765,035	700,000	718,355		(3,420)			6.160	5.500	FA	17,248	43,120	10/01/2013	08/07/2028
31359Y-QK-6	FNMASC 0.0 7/32	@			1.A	1,872,240	68.8770	2,066,298	3,000,000	2,263,016		73,494				3.320	N/A			04/03/2018	07/15/2032
3135GA-CR-0	FNMA 1.90 01/36 - 01/22 (QB)	CF		2	1.B FE	8,752,680	74.3400	8,920,776	12,000,000	8,950,002		184,675			1.900	4.680	JJ	98,800	228,000	12/05/2022	01/25/2036
3136F1-EQ-9	FNMA 0.0 3/31	@			1.B FE	4,165,125	73.5330	5,331,135	7,250,000	5,602,112		196,246				3.600	N/A			09/16/2015	03/17/2031
3136G4-2Q-5	FNMA 1.625 08/35 - 08/22 (QB)			2	1.B FE	2,586,188	72.9020	2,733,825	3,750,000	2,615,265		29,077			1.625	5.100	FA	21,497	30,469	08/03/2023	08/24/2035
31422B-6Y-1	FAMCA 2.25 02/46 - 02/24 (SA)	CF		2	1.A	1,000,000	62.4670	624,670	1,000,000	1,000,000					2.250	2.250	FA	8,938	22,500	01/15/2021	02/08/2046
31422B-SZ-4	FAMCA 3.2 01/50-01/25 (QB)			1	1.A	4,500,000	73.3920	3,302,649	4,500,000	4,500,000					3.200	3.200	JJ	64,000	144,000	01/14/2020	01/21/2050
880591-DZ-2	TVA	CF			1.A	1,988,640	110.8030	2,216,052	2,000,000	1,989,984		113			5.375	5.400	AO	26,875	107,500	03/29/2006	04/01/2056
880591-EH-1	TVA 5.25 9/39	CF			1.A	29,000,206	106.5220	24,137,885	22,660,000	27,391,899		(222,704)			5.250	3.500	MS	413,286	1,126,650	04/26/2018	09/15/2039
880591-EP-3	TVA 3.5 12/42				1.A	13,303,144	84.9490	12,742,410	15,000,000	13,384,972		53,931			3.500	4.330	JD	107,333	441,000	06/30/2022	12/15/2042
880591-ES-7	TVA 4.25 09/15/65				1.A	35,655,893	91.6450	31,159,130	34,000,000	35,624,083		(21,488)			4.250	3.990	MS	476,472	1,394,000	05/19/2021	09/15/2065
880591-EY-4	TVA 4.25 09/15/2052	CF			1.B FE	10,513,440	92.6600	10,192,611	11,000,000	10,523,494		7,945			4.250	4.520	MS	187,992	418,814	10/05/2022	09/15/2052
88059E-4X-9	TVA	@			1.A	448,618	89.0190	526,993	592,000	537,814		18,747				3.570	N/A			11/20/2018	09/15/2026
88059E-4Z-4	TVA	@			1.A	428,845	85.5490	506,447	592,000	516,978		18,564				3.690	N/A			11/20/2018	09/15/2027
88059E-5B-6	TVA	@			1.A	411,736	82.0930	485,990	592,000	497,425		18,064				3.730	N/A			11/20/2018	09/15/2028
88059E-5D-2	TVA	@			1.A	1,090,478	78.5410	1,266,081	1,612,000	1,323,283		44,973				3.480	N/A			11/20/2018	09/15/2029
88059E-5F-7	TVA	@			1.A	380,538	75.0370	444,220	592,000	460,693		16,911				3.770	N/A			11/20/2018	09/15/2030
88059E-5H-3	TVA	@			1.A	365,560	71.5660	423,668	592,000	443,047		16,355				3.790	N/A			11/20/2018	09/15/2031
88059E-5K-6	TVA	@			1.A	351,411	68.0870	403,072	592,000	426,192		15,788				3.810	N/A			11/20/2018	09/15/2032
88059E-5L-4	TVA	@			1.A	607,186	66.5400	678,703	1,020,000	743,639		25,094				3.460	N/A			02/02/2018	03/15/2033
88059E-5M-2	TVA	@			1.A	337,618	64.8980	384,196	592,000	409,788		15,241				3.820	N/A			11/20/2018	09/15/2033
88059E-5N-0	TVA	@			1.A	1,162,561	63.2150	1,245,972	1,971,000	1,392,596		46,601				3.430	N/A			05/01/2019	03/15/2034
88059E-5P-5	TVA	@			1.A	324,298	61.7460	365,534	592,000	393,919		14,708				3.840	N/A			11/20/2018	09/15/2034
88059E-5R-1	TVA	@			1.A	1,148,886	58.4210	1,233,854	2,112,000	1,391,364		48,704				3.590	N/A			05/13/2019	09/15/2035
88059E-5T-7	TVAS 0.0 09/15/36	@			1.A	296,770	55.4530	328,284	592,000	361,787		13,754				3.910	N/A			11/20/2018	09/15/2036
88059E-5U-4	TVA	@			1.A	520,445	54.0900	551,716	1,020,000	640,731		22,167				3.550	N/A			02/02/2018	03/15/2037
88059E-5W-0	TVA 0.0 03/38	@			1.A	502,993	50.9190	519,370	1,020,000	619,045		21,384				3.540	N/A			02/02/2018	03/15/2038
88059E-E2-6	TVAS 0.00 10/01/2042	@			1.A	1,294,841	40.0640	1,349,753	3,369,000	1,322,040		27,198				5.050	N/A			07/28/2023	10/01/2042
88059E-E3-4	TVAS 0.0 04/01/2043	@			1.A	1,313,919	39.0250	1,367,826	3,505,000	1,341,518		27,599				5.050	N/A			07/28/2023	04/01/2043
88059E-E5-9	TVAS 0.0 04/1/2044	@			1.A	2,359,107	37.0900	2,453,484	6,615,000	2,408,660		49,553				5.050	N/A			07/28/2023	04/01/2044
88059E-E7-5	TVAS 0.0 04/01/2045	@			1.A	2,246,712	35.3170	2,338,665	6,622,000	2,293,904		47,191				5.050	N/A			07/28/2023	04/01/2045
88059E-E8-3	TVAS 0.00 10/01/2045	@			1.A	1,151,271	34.5350	1,201,483	3,479,000	1,175,453		24,182				5.050	N/A			07/28/2023	10/01/2045
88059E-E9-1	TVAS 0.0 04/01/2046	@			1.A	2,136,026	33.7010	2,230,352	6,618,000	2,180,893		44,868				5.050	N/A			07/28/2023	04/01/2046
88059E-M3-5	TVAS 0.00 07/15/2043	@			1.A	709,829	38.4780	739,157	1,921,000	724,739		14,910				5.050	N/A			07/28/2023	07/15/2043
88059E-M4-3	TVAS 0.00 01/15/2044	@			1.A	577,016	37.4750	599,978	1,601,000	589,137		12,120				5.050	N/A			07/28/2023	01/15/2044
88059E-M8-4	TVAS 0.0 01/15/2046	@			1.A	633,442	34.0510	661,268	1,942,000	646,747		13,305				5.050	N/A			07/28/2023	01/15/2046
88059E-N5-9	TVASP 0.0 01/15/48	@			1.A	889,050	30.8790	926,373	3,000,000	910,742		21,692				5.020	N/A			07/05/2023	01/15/2048
88059F-BG-5	TVASP 0.0 05/01/30	@			1.A	3,088,710	76.3380	3,435,210	4,500,000	3,635,112		120,464				3.390	N/A			02/28/2019	05/01/2030

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
88059F-BP-5	TVASP 0.0 04/01/56	@RA			1.A	6,269,218	20.2190	5,505,459	27,229,000	6,719,215		260,686				4.250	N/A			03/03/2023	04/01/2056
88059F-BR-1	TVA 0.0 06/38	@			1.A	2,732,200	50.3170	2,012,688	4,000,000	2,915,279		63,102				2.200	N/A			01/13/2021	06/15/2038
88059F-BS-9	TVASP 0.0 09/15/39	@			1.A	22,506,084	46.7660	20,770,941	44,415,000	26,244,153		861,645				3.350	N/A			02/04/2021	09/15/2039
88059F-BW-0	TVASP 0.0 12/15/42	@			1.A	3,911,100	39.6640	3,812,117	9,611,000	4,719,600		173,792				3.780	N/A			12/28/2018	12/15/2042
88059F-CG-4	TVA PRIN STRIP	@			1.A	2,761,738	12.5510	2,232,375	17,787,000	2,914,508		96,146				4.120	N/A			03/31/2023	09/15/2065
911759-ML-9	HUD 3.35 8/29 - 8/25 (SB)	CF		1,2	1.A	2,000,000	95.2040	1,904,080	2,000,000	2,000,000					3.350	3.350	FA	27,917	67,000	05/18/2015	08/01/2029
911759-MM-7	HUD 3.50 8/30 - 8/25 (SB)	CF		1,2	1.A	1,000,000	95.2190	952,190	1,000,000	1,000,000					3.500	3.500	FA	14,583	35,000	05/18/2015	08/01/2030
911759-MN-5	HUD 3.55 8/31 - 8/25 (SB)	CF		1,2	1.A	1,050,000	94.8600	996,030	1,050,000	1,050,000					3.550	3.550	FA	15,531	37,275	05/18/2015	08/01/2031
911759-MP-0	HUD 3.60 8/32 - 8/25 (SB)	CF		1,2	1.A	500,000	92.3710	461,855	500,000	500,000					3.600	3.600	FA	7,500	18,000	05/18/2015	08/01/2032
911759-MQ-8	HUD 3.65 8/33 - 8/25 (SB)	CF		1,2	1.A	799,000	93.9980	751,044	799,000	799,000					3.650	3.650	FA	12,151	29,164	05/18/2015	08/01/2033
911759-NC-8	HUD 3.185 08/28-08/29 (SB)	CF		2	1.A	2,000,000	94.1810	1,883,620	2,000,000	2,000,000					3.185	3.180	FA	36,097	54,145	03/20/2019	08/01/2029
911759-NE-4	HUD 3.285 08/28-08/31 (SB)	CF		2	1.A	2,750,000	93.8450	2,580,738	2,750,000	2,750,000					3.285	3.280	FA	37,641	90,338	03/20/2019	08/01/2031
911759-NF-1	HUD 3.335 08/28-08/32 (SB)	CF		2	1.A	3,750,000	90.6230	3,398,363	3,750,000	3,750,000					3.335	3.330	FA	52,109	125,063	03/20/2019	08/01/2032
911759-NG-9	HUD 3.385 08/28-08/33 (SB)	CF		2	1.A	5,000,000	91.9470	4,597,350	5,000,000	5,000,000					3.385	3.380	FA	70,521	169,250	03/20/2019	08/01/2033
912803-EH-2	SP 0.0 05/15/2044	@RA			1.A	21,273,300	42.2010	18,990,450	45,000,000	22,440,556		753,014				3.440	N/A			06/03/2022	05/15/2044
912803-ER-0	SP 0.0 02/15/2046				1.A	20,120,850	39.2700	17,671,365	45,000,000	21,220,208		708,943				3.420	N/A			06/03/2022	02/15/2046
912803-FZ-1	SP 0.0 05/15/2041	@RA			1.A	23,638,950	48.4790	21,815,550	45,000,000	24,929,883		832,764				3.420	N/A			06/03/2022	05/15/2041
912810-RX-8	T 3.0 5/15/2047				1.A	93,579	81.6760	73,508	90,000	93,028		(91)			3.000	2.800	MN	349	2,700	06/02/2017	05/15/2047
912810-SA-7	T 3.00 02/15/48				1.A	19,927	81.4880	16,298	20,000	19,936		2			3.000	3.010	FA	227	600	04/10/2018	02/15/2048
912828-M5-6	T 2.25 11/15/25				1.A	938,401	96.3130	857,186	890,000	899,890		(5,161)			2.250	1.640	MN	8,994	13,616	03/15/2016	11/15/2025
912828-ZQ-6	T 0.625 05/15/2030				1.A	124,712	81.7190	102,149	125,000	124,812		29			0.625	0.640	MN	492	2,453	06/30/2020	05/15/2030
91282C-FM-8	T 4.125 09/30/2027				1.A	198,484	100.6330	201,266	200,000	198,826		284			4.125	4.290	MS	6,221	4,125	10/20/2022	09/30/2027
91282C-HE-4	T 3.625 05/31/2028				1.A	4,920,898	98.9410	4,947,050	5,000,000	4,928,462		7,564			3.625	3.980	MN	15,934	90,625	06/28/2023	05/31/2028
0019999999 - Bonds - U.S. Governments - Issuer Obligations						1,278,675,313	XXX	1,115,438,598	1,502,525,000	1,297,644,173		7,665,720			XXX	XXX	XXX	10,891,706	34,469,929	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities																					
0109999999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						1,278,675,313	XXX	1,115,438,598	1,502,525,000	1,297,644,173		7,665,720			XXX	XXX	XXX	10,891,706	34,469,929	XXX	XXX
Bonds - All Other Governments - Issuer Obligations																					
00388W-AK-7	ABU DHABI NATIONAL ENERGY COMPANY		D	2	1.D FE	23,700,000	74.7320	17,711,484	23,700,000	23,700,000					3.400	3.400	AO	138,777	805,800	04/20/2021	04/29/2051
00787C-AE-2	AITOCU 5 1/8 08/11/61		D	2	2.C FE	32,029,438	75.1690	22,971,646	30,560,000	32,000,893		(13,378)			5.125	4.850	FA	609,078	1,566,200	11/15/2021	08/11/2061
085209-AD-6	BERMUDA (GOVERNMENT OF)		D	1,2	1.F FE	5,999,160	96.6250	5,797,500	6,000,000	5,999,651		116			3.717	3.710	JJ	100,359	223,020	10/11/2016	01/25/2027
085209-AH-7	BERMUDA (GOVERNMENT OF)		D	1	1.F FE	2,991,570	70.2500	2,107,500	3,000,000	2,992,150		179			3.375	3.390	FA	36,844	101,250	08/17/2020	08/20/2050
168863-DS-4	REPUBLIC OF CHILE		D	2	1.F FE	6,702,421	76.0260	5,152,282	6,777,000	6,709,700		2,853			3.100	3.170	MN	31,513	210,087	07/22/2021	05/07/2041
195325-BR-5	COLOM 5 5/8 02/26/44		D	1	3.A FE	7,901,100	83.9510	5,255,357	6,260,000	7,761,454		(48,385)			5.625	3.890	FA	122,266	352,125	02/04/2021	02/26/2044
195325-DQ-5	COLOM 5.2 05/15/49		D	1	3.A FE	11,436,920	77.9930	7,315,743	9,380,000	11,304,072		(45,245)			5.200	3.900	MN	62,325	487,760	02/05/2021	05/15/2049
195325-DX-0	COLOM 3 7/8 02/15/61		D	2	3.A FE	2,470,000	62.1680	1,554,202	2,500,000	2,470,942		342			3.875	3.930	FA	36,597	96,875	02/05/2021	02/15/2061
21987B-BA-5	CORPORACION NACIONAL DEL COBRE DE		D	1	2.A FE	426,696	71.9060	276,839	385,000	423,777		(978)			3.700	3.120	JJ	5,975	14,245	11/24/2020	01/30/2050
21987B-BD-9	CODELCO INC		D	1	2.A FE	199,108	65.1880	130,375	200,000	199,162		19			3.150	3.170	JJ	2,905	6,300	12/07/2020	01/15/2051
268317-AK-0	ELECTRICITE DE FRANCE SA		D		2.A FE	490,494	90.0590	346,727	385,000	480,533		(3,357)			4.875	3.190	JJ	8,290	18,769	12/16/2020	01/22/2044
279158-AJ-8	ECOPET 5 7/8 05/28/45		D		3.A FE	18,009,775	78.9850	12,274,345	15,540,000	17,836,461		(60,803)			5.875	4.760	MN	83,689	912,975	02/09/2021	05/28/2045
29135L-AJ-9	ABU DHABI (EMIRATE OF)		D		1.C FE	18,986,860	83.7500	16,540,625	19,750,000	19,038,981		14,832			3.875	4.100	AO	159,440	765,313	04/08/2020	04/16/2050
29135L-AR-1	ABU DHABI (EMIRATE OF)		D		1.C FE	21,000,000	71.4400	15,002,400	21,000,000	21,000,000					3.000	3.000	MS	185,500	630,000	09/08/2021	09/15/2051
31424E-AC-6	UNITED ARAB EMIRATES (GOVERNMENT O		D		1.D FE	24,003,788	76.1070	18,836,483	24,750,000	24,065,408		28,512			2.875	3.070	AO	142,313	711,563	10/06/2021	10/19/2041
40053X-AA-7	GEBCB 4 7/8 05/15/30		D	1	2.B FE	1,085,253	94.6580	976,871	1,032,000	1,070,740		(5,649)			4.875	4.140	MN	6,429	50,310	04/14/2021	05/15/2030
455780-CU-8	INDON 4.45 04/15/70		D		2.B FE	9,781,643	90.1910	7,702,311	8,540,000	9,746,642		(11,449)			4.450	3.770	AO	80,229	380,030	05/10/2022	04/15/2070
46513J-B5-9	STATE OF ISRAEL		D		1.E FE	2,000,000	77.9990	1,559,980	2,000,000	2,000,000					4.500	4.500	AO	22,000	90,000	03/31/2020	04/03/2120
55276V-AK-8	MDGH GMTN BV		D	2	1.C FE	498,375	79.9380	359,721	450,000	495,198		(1,122)			3.700	3.130	MN	2,498	16,650	01/22/2021	11/07/2049
69370R-AJ-6	PERTIJ 4.15 02/25/60		D	1	2.B FE	37,942,709	79.7010	29,485,385	36,995,000	37,911,013		(11,808)			4.150	4.010	FA	537,352	1,535,293	10/08/2021	02/25/2060
698299-BH-6	PANAMA REPUBLIC OF (GOVERNMENT)		D	2	2.C FE	8,990,640	69.2160	5,537,272	8,000,000	8,939,391		(21,214)			4.500	3.780	AO	75,000	360,000	06/23/2021	04/16/2050
698299-BL-7	PANAMA REPUBLIC OF (GOVERNMENT)		D	1	2.C FE	18,766,470	59.7180	10,152,060	17,000,000	18,699,033		(24,092)			3.870	3.380	JJ	288,745	657,900	01/20/2021	07/23/2060

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
706451-BG-5	PEMEX 6 5/8 06/15/35		D		4.A FE	572,905	76.7150	598,378	780,000	592,565		8,306			6.625	10.220	JD	2,297	51,675	05/11/2020	06/15/2035
715638-DS-8	PERU (REPUBLIC OF)		D	2	2.B FE	18,300,040	77.6660	14,756,540	19,000,000	18,371,163		26,133			3.300	3.550	MS	191,583	627,000	03/03/2021	03/11/2041
715638-DW-9	PERU 3.6 01/15/2072		D	2	2.B FE	8,538,000	70.3590	6,332,310	9,000,000	8,544,473		3,247			3.600	3.830	JJ	149,400	324,000	11/24/2021	01/15/2072
71568Q-AB-3	PLNIJ 5 1/4 10/24/42		D		2.B FE	7,839,038	95.2390	6,490,538	6,815,000	7,755,828		(32,387)			5.250	4.180	AO	66,588	357,788	07/15/2021	10/24/2042
71568Q-AD-9	PLNIJ 5 1/4 05/15/47		D		2.B FE	7,796,063	93.8510	6,297,402	6,710,000	7,730,465		(25,297)			5.250	4.210	MN	45,013	352,275	11/15/2021	05/15/2047
71568Q-AF-4	PLNIJ 6.15 05/21/48		D		2.B FE	910,350	103.3020	702,454	680,000	895,476		(5,080)			6.150	4.080	MN	4,647	41,820	12/07/2020	05/21/2048
71568Q-AK-3	PLNIJ 4 7/8 07/17/49		D		2.B FE	14,105,937	88.2500	11,207,750	12,700,000	14,027,659		(28,967)			4.875	4.200	JJ	282,046	619,125	10/08/2021	07/17/2049
71568Q-AM-9	PLNIJ 4 3/8 02/05/50		D		2.B FE	3,573,550	82.4120	2,785,526	3,380,000	3,562,000		(3,930)			4.375	4.030	FA	59,972	147,875	10/28/2021	02/05/2050
71654Q-DD-1	PEMEX 7.69 01/23/50		D	2	4.A FE	13,286,156	71.1060	9,812,595	13,800,000	13,292,705		2,339			7.690	8.020	JJ	465,758	1,061,220	12/27/2023	01/23/2050
718286-CP-0	PHILIPPINES (REPUBLIC OF)		D		2.B FE	12,393,625	77.2500	9,656,250	12,500,000	12,400,791		2,951			3.200	3.250	JJ	194,444	400,000	06/28/2021	07/06/2046
74446W-AC-0	PTTTB 3.7 07/16/70		D	1	2.A FE	15,117,028	71.8190	10,578,939	14,730,000	15,108,601		(3,221)			3.700	3.580	JJ	249,796	545,010	10/28/2021	07/16/2070
74730D-AD-5	QATAR PETROLEUM		D	2	1.D FE	52,042,000	73.0000	37,960,000	52,000,000	52,040,062		(899)			3.300	3.290	JJ	805,567	1,716,000	11/29/2021	07/12/2051
74730D-AE-3	QATAR PETROLEUM		D	2	1.D FE	39,254,614	76.7530	30,240,682	39,400,000	39,268,048		5,565			3.125	3.150	JJ	578,003	1,231,250	06/30/2021	07/12/2041
77586R-AK-6	ROMANIAN GOVERNMENT INTERNATIONAL		D		2.C FE	993,910	93.0160	930,160	1,000,000	996,114		1,161			3.000	3.130	JJ	12,833	30,000	01/19/2022	02/27/2027
77586R-AL-4	ROMANIAN GOVERNMENT INTERNATIONAL		D		2.C FE	12,918,100	86.3000	11,219,000	13,000,000	12,930,987		7,046			3.625	3.700	MS	123,049	471,250	01/19/2022	03/27/2032
80413T-AW-9	SAUDI ARABIA (KINGDOM OF)		D		1.E FE	12,912,335	70.1560	9,092,250	12,960,000	12,914,088		601			3.450	3.460	FA	185,058	447,120	02/08/2021	02/02/2061
80414L-2M-6	ARAMCO 3 1/2 11/24/70		D	1	1.E FE	4,503,177	68.8410	3,073,751	4,465,000	4,502,245		(324)			3.500	3.460	MN	16,062	156,275	12/02/2020	11/24/2070
91086Q-AZ-1	MEX 5 3/4 10/12/10		D		2.B FE	23,549,581	89.4330	16,992,270	19,000,000	23,539,585		(3,965)			5.750	4.620	AO	239,743	1,092,500	10/21/2021	10/12/2110
91087B-AN-0	MEX 3.771 05/24/61		D	2	2.B FE	16,958,100	67.7350	12,327,685	18,200,000	16,991,045		13,391			3.771	4.120	MN	70,539	686,322	10/14/2021	05/24/2061
91087B-AP-5	MEX 3 3/4 04/19/71		D	2	2.B FE	2,858,100	66.5630	2,063,453	3,100,000	2,861,936		1,617			3.750	4.120	AO	23,250	116,250	08/26/2021	04/19/2071
B08615-51-6	REPUBLIC OF CHILE		D	2	1.F FE	24,000,000	75.9690	18,232,488	24,000,000	24,000,000					3.500	3.500	AO	177,333	840,000	03/30/2021	04/15/2053
G20283-AF-7	CHALHK 1.55 07/28/24		D	1	1.G FE	1,141,176	97.8610	1,174,332	1,200,000	1,182,961		28,740			1.550	4.070	JJ	7,905	18,600	07/11/2022	07/28/2024
G781A6-AB-9	SECO 5.06 04/08/43		D		1.F FE	9,850,050	96.2430	8,084,412	8,400,000	9,736,437		(46,888)			5.060	3.860	AO	97,995	425,040	04/01/2022	04/08/2043
G781A6-AD-5	SECO 5 1/2 04/08/44		D		1.F FE	15,138,787	100.9870	12,071,986	11,954,000	14,903,190		(95,759)			5.500	3.750	AO	151,583	657,470	01/19/2022	04/08/2044
M28505-AC-5	DPWDU 5 5/8 09/25/48		D		2.B FE	27,256,026	95.6940	20,985,650	21,930,000	26,957,683		(115,437)			5.625	4.130	MS	328,950	1,233,563	10/21/2021	09/25/2048
M4289D-JB-8	TAQAUH 4 10/03/49		D		1.D FE	3,055,250	84.1420	2,187,692	2,600,000	3,027,831		(10,782)			4.000	3.070	AO	25,422	104,000	08/19/2021	10/03/2049
M6320U-BA-6	KSA 4 1/2 04/22/60		D		1.E FE	7,685,377	86.4950	6,348,748	7,340,000	7,685,345		(31)			4.500	4.240	AO	63,308		12/27/2023	04/22/2060
M6320U-BC-2	KSA 3.45 02/02/61		D		1.E FE	7,821,750	70.2870	5,686,218	8,090,000	7,830,132		3,277			3.450	3.600	FA	115,518	279,105	10/14/2021	02/02/2061
M8237R-AJ-3	ARAMCO 3 1/2 11/24/70		D	2	1.E FE	33,730,440	68.5800	24,182,680	35,262,000	33,761,445		11,729			3.500	3.690	MN	126,845	1,234,170	10/21/2021	11/24/2070
M8489S-AN-7	QATAR 4.4 04/16/50		D		1.C FE	4,001,680	92.0000	2,980,800	3,240,000	3,955,391		(17,324)			4.400	3.150	AO	29,700	142,560	06/18/2021	04/16/2050
N5S29S-AB-5	MUBAUH 3.7 11/07/49		D	1	1.C FE	19,267,845	80.0040	14,085,575	17,606,000	19,162,309		(38,566)			3.700	3.190	MN	97,713	651,422	07/15/2021	11/07/2049
N5S29S-AX-7	MUBAUH 3.95 05/21/50		D	1	1.C FE	9,962,163	83.2020	7,288,495	8,760,000	9,896,542		(27,917)			3.950	3.200	MN	38,447	346,020	09/09/2021	05/21/2050
P3143N-AZ-7	CDEL 4 1/2 08/01/47		D	2	2.A FE	3,446,000	81.8110	2,421,606	2,960,000	3,416,158		(12,229)			4.500	3.530	FA	55,500	133,200	06/24/2021	08/01/2047
P3143N-BB-9	CDEL 4 3/8 02/05/49		D	2	2.A FE	2,303,000	80.7020	1,614,040	2,000,000	2,285,801		(7,015)			4.375	3.510	FA	35,486	87,500	06/25/2021	02/05/2049
P3143N-BF-0	CDEL 3.7 01/30/50		D	2	2.A FE	14,872,900	71.9840	10,221,728	14,200,000	14,835,459		(15,055)			3.700	3.430	JJ	220,376	525,400	09/16/2021	01/30/2050
P78625-DX-8	PEMEX 6.84 01/23/30		D	1	4.A FE	1,254,920	86.6850	1,282,938	1,480,000	1,317,291		19,277			6.840	9.250	JJ	44,430	101,232	05/20/2020	01/23/2030
Y7082R-KB-4	POWFIN 3.35 05/16/31		D		2.C FE	586,164	87.9150	527,490	600,000	588,977		1,282			3.350	3.630	MN	2,513	20,100	10/06/2021	05/16/2031
Y7140W-AG-3	IDASAL 5.8 05/15/50		D	1	2.C FE	26,235,348	96.8320	20,935,078	21,620,000	26,000,172		(88,798)			5.800	4.460	MN	160,228	1,253,960	10/21/2021	05/15/2050
Y7150M-AE-7	PTTEPT 3.903 12/06/59		D		2.A FE	20,819,176	79.1440	16,105,873	20,350,000	20,793,788		(8,602)			3.903	3.770	JD	55,157	794,261	05/25/2022	12/06/2059
0219999999 - Bonds - All Other Governments - Issuer Obligations						756,263,081	XXX	566,582,870	721,016,000	754,507,949		(652,438)			XXX	XXX	XXX	8,338,181	29,314,823	XXX	XXX
Bonds - All Other Governments - Residential Mortgage-Backed Securities																					
Bonds - All Other Governments - Commercial Mortgage-Backed Securities																					
Bonds - All Other Governments - Other Loan-Backed and Structured Securities																					
0309999999 - Bonds - All Other Governments - Subtotals - All Other Governments						756,263,081	XXX	566,582,870	721,016,000	754,507,949		(652,438)			XXX	XXX	XXX	8,338,181	29,314,823	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																					
Bonds - 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																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																					
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
010608-N7-8	ALSHGR 1.865 12/15/2025				1.B FE	38,880,000	102.7190	39,937,147	38,880,000	38,880,000					1.865	1.860	MJSD	32,227	725,112	12/03/2009	12/15/2025
010869-AY-1	ALAMEDA CORRIDOR TRANSN AUTH C	@			1.G FE	19,522,345	60.3420	23,135,123	38,340,000	24,678,021		778,205				3.230	N/A			08/31/2016	10/01/2037
010869-JL-0	CA ACTA SENIOR LIEN 2022B			1	1.E FE	20,000,000	99.2090	19,841,800	20,000,000	20,000,000					5.396	5.390	AO	269,800	1,079,200	07/01/2022	10/01/2046
010869-JR-7	CA ACTA SENIOR LIEN 2022A	@		2	1.E FE	915,880	54.3190	1,086,376	2,000,000	987,442		49,412				5.200	N/A			07/01/2022	10/01/2051
010878-AY-2	CA COUNTY OF ALAMEDA UTGO 2018A	CF		2	1.A FE	247,688	94.1870	234,041	248,485	247,953		52			3.753	3.780	FA	3,886	38,065	05/11/2018	08/01/2032
010878-BA-3	CA COUNTY OF ALAMEDA UTGO 2018A	CF		2	1.A FE	7,623,344	90.0360	6,887,754	7,650,000	7,629,451		1,233			3.820	3.840	FA	121,763	292,230	07/24/2018	08/01/2038
010878-BT-2	CA ALAMEDA COUNTY GO 2022B SOC			1	1.A FE	7,000,000	94.8290	6,638,030	7,000,000	7,000,000					4.545	4.540	FA	132,563	297,824	08/10/2022	08/01/2042
01170R-JB-9	AK ALASKA HSG FIN CORP 2019A	CF		2	1.B FE	2,000,000	88.8940	1,777,880	2,000,000	2,000,000					2.500	2.500	JD	4,167	50,000	09/12/2019	12/01/2034
01170R-JC-7	AK ALASKA HSG FIN CORP 2019A	CF		2	1.B FE	4,000,000	85.0790	3,403,160	4,000,000	4,000,000					2.700	2.700	JD	9,000	108,000	09/12/2019	12/01/2039
01179R-M8-3	ALASKA MUN BD BK AUTH			2	1.E FE	70,000	72.4010	50,680	70,000	70,000					3.128	3.120	JD	182	2,190	05/27/2021	12/01/2048
01354M-DS-7	ALBUQUERQUE NEW MEXICO GROSS RCPTS			1,2	1.D FE	9,000,000	103.2470	9,292,230	9,000,000	9,000,000					5.540	5.540	JJ	249,300	498,600	09/15/2004	07/01/2036
013595-LN-1	ALBSCD 1.0 8/1/2024				1.D FE	3,150,000	100.3700	3,161,655	3,150,000	3,150,000					1.000	1.000	FA	13,125	31,500	09/16/2009	08/01/2024
02765U-DV-3	AMERN MUN PWR-BABS-B				1.F FE	1,568,890	123.6130	1,236,130	1,000,000	1,493,127		(15,996)			7.499	3.550	FA	28,330	74,990	01/06/2020	02/15/2050
02765U-EJ-9	AMEPWR 7.834 2/15/2041				1.F FE	2,243,290	124.8700	1,804,372	1,445,000	2,060,119		(33,804)			7.834	3.800	FA	42,765	113,201	01/22/2018	02/15/2041
02765U-EN-0	AMEPWR 6.973 2/15/2024			1	1.F FE	3,045,000	100.1570	3,049,781	3,045,000	3,045,000					6.973	6.970	FA	80,213	212,328	12/16/2010	02/15/2024
02765U-EP-5	AMEPWR 7.334 2/15/2028				1.F FE	4,000,000	106.1930	4,247,712	4,000,000	4,000,000					7.334	7.330	FA	110,825	293,360	12/16/2010	02/15/2028
03255L-JU-4	ANAHEIM CALIF PUB FING AUTH			2	1.E FE	300,000	68.6140	205,843	300,000	300,000					3.121	3.120	JJ	4,682	9,363	06/11/2021	07/01/2051
033636-CL-3	ADRSCD 6.214 9/1/2029			1,2	1.E FE	2,000,000	100.2120	2,004,240	2,000,000	2,000,000					6.214	6.210	MS	41,427	124,280	12/01/2010	09/01/2029
03667P-EP-3	CA ANTELOPE VALLEY CCD 2015	@		2	1.C FE	1,071,407	64.9190	1,314,610	2,025,000	1,304,192		47,814				3.770	N/A			09/24/2018	08/01/2034
03667P-GG-1	CA ANTELOPE VALLEY CCD 2020			1	1.C FE	1,925,000	78.9120	1,519,056	1,925,000	1,925,000					2.768	2.760	FA	22,202	53,284	02/14/2020	08/01/2037
03667P-HU-9	CA ANTELOPE VALLEY CCD 2021			2	1.C FE	2,000,000	75.7030	1,514,060	2,000,000	2,000,000					2.769	2.760	FA	23,075	55,380	08/11/2021	08/01/2039
03667P-HV-7	CA ANTELOPE VALLEY CCD 2021			2	1.C FE	1,000,000	75.2570	752,570	1,000,000	1,000,000					2.869	2.860	FA	11,954	28,690	08/11/2021	08/01/2040
040484-WA-1	UNIVERSITY OF ARIZONA				1.D FE	3,300,000	82.4390	2,720,487	3,300,000	3,300,000					3.111	3.110	JD	8,555	102,663	12/18/2019	06/01/2038
041806-RN-2	TX KIPP TEXAS INC 2018			2	1.A FE	2,193,908	101.6860	2,216,755	2,180,000	2,187,206		(1,396)			4.000	3.920	FA	32,942	87,200	10/19/2018	08/15/2036
041806-RP-7	TX KIPP TEXAS INC 2018			2	1.A FE	2,190,135	101.0220	2,207,331	2,185,000	2,187,638		(510)			4.000	3.970	FA	33,018	87,400	10/25/2018	08/15/2037
041806-RQ-5	TX KIPP TEXAS INC 2018			2	1.A FE	1,904,971	100.5040	1,914,601	1,905,000	1,904,971					4.000	4.000	FA	28,787	76,200	10/31/2018	08/15/2038
04352E-AB-1	ASCENSION HEALTH			1,2	1.B FE	14,349,553	78.4650	11,259,728	14,350,000	14,349,448		(12)			3.106	3.100	MN	56,952	445,711	11/07/2019	11/15/2039
04609Q-AM-1	DC AAMC SER 2020				1.E FE	2,000,000	83.0060	1,660,120	2,000,000	2,000,000					3.017	3.010	AO	15,085	60,340	01/22/2020	10/01/2035
04609Q-AN-9	DC AAMC SER 2020				1.E FE	6,000,000	73.6060	4,416,360	6,000,000	6,000,000					3.317	3.310	AO	49,755	199,020	01/22/2020	10/01/2041
047681-QU-8	ATLANTA & FULTON CNTY GA REC A				1.B FE	26,937,660	99.7750	26,929,273	26,990,000	26,946,593		1,616			5.100	5.110	JD	136,583	80,125	12/26/2023	12/01/2047
047870-SP-6	ATLANTA GA WTR & WSTWTR REVENUE			1	1.D FE	3,000,000	74.2540	2,227,620	3,000,000	3,000,000					2.913	2.910	MN	14,565	87,390	10/15/2020	11/01/2043
050589-QT-0	AUBURN UNIV AL GEN FEE REVENUE			1	1.D FE	1,000,000	74.8290	748,290	1,000,000	1,000,000					2.763	2.760	JD	2,303	27,630	02/21/2020	06/01/2042
050589-RJ-1	AL AUBURN UNIV 2020C			1	1.D FE	1,000,000	74.5530	745,530	1,000,000	1,000,000					2.531	2.530	JD	2,109	25,310	07/23/2020	06/01/2040
050589-RK-8	AL AUBURN UNIV 2020C			1	1.D FE	7,000,000	65.6690	4,596,858	7,000,000	7,000,000					2.681	2.680	JD	15,639	187,670	07/23/2020	06/01/2050
05914F-BD-1	BCQSCB 0.0 9/15/2025	@			1.A FE	7,174,400	100.6830	8,054,640	8,000,000	7,906,840		54,106				0.680	N/A			10/27/2009	09/15/2025
073900-VA-7	BEASCD 1.05 3/15/2026				1.B FE	3,000,000	101.9690	3,059,070	3,000,000	3,000,000					1.050	1.050	MS	9,275	31,500	11/13/2009	03/15/2026
084154-G8-0	BERKELEY CA UNIF SCH DIST			2	1.B FE	9,000,000	73.2290	6,590,610	9,000,000	9,000,000					2.798	2.790	FA	104,925	251,820	09/22/2021	08/01/2045
08661U-AB-2	BETH ISRAEL LAHEY HEALTH			2	1.G FE	10,383,517	64.2630	7,152,427	11,130,000	10,397,445		11,102			3.080	3.400	JJ	171,402	342,804	10/05/2022	07/01/2051
088023-KZ-8	CA BEVERLY HILLS USD GO 2016 REF	@		1,2	1.B FE	2,323,700	67.6160	2,992,008	4,425,000	2,967,232		100,623				3.470	N/A			11/03/2016	08/01/2035
088023-LA-2	CA BEVERLY HILLS USD GO 2016 REF	@		1,2	1.B FE	1,192,859	64.9520	1,536,115	2,365,000	1,526,413		52,199				3.510	N/A			11/03/2016	08/01/2036
088023-LB-0	CA BEVERLY HILLS USD GO 2016 REF	@		1,2	1.B FE	3,159,275	62.3250	4,066,706	6,525,000	4,051,108		139,686				3.530	N/A			11/03/2016	08/01/2037
088023-LC-8	CA BEVERLY HILLS USD GO 2016 REF	@		1,2	1.B FE	2,640,683	59.7560	3,397,129	5,685,000	3,393,232		117,972				3.570	N/A			11/03/2016	08/01/2038
088023-MB-9	BEVERLY HILLS CALIF UNI SCH DI	@		2	1.B FE	1,552,120	52.3930	2,095,720	4,000,000	2,063,818		84,998				4.250	N/A			03/17/2017	08/01/2039
088023-QC-3	CA BEVERLY HILLS USD 2022			2	1.B FE	3,924,040	85.0340	3,401,360	4,000,000	3,928,206		2,567			3.850	3.980	FA	64,167	154,000	03/25/2022	08/01/2042

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
088281-Q6-0	BEXAR CNTY TEX			2	1.A FE	1,351,600	73.2520	1,465,040	2,000,000	1,386,618		28,007			2.118	5.150	JD	1,883	42,360	09/27/2022	06/15/2038
088365-LE-9	TX BEXAR CNTY HOSP DIST LTGO 2022			2	1.B FE	5,243,650	104.8480	5,242,400	5,000,000	5,191,955		(42,043)			5.000	3.980	FA	118,750	214,583	09/09/2022	02/15/2047
097464-M4-0	ID BOISE ST UNIV 2020B			1	1.E FE	1,000,000	79.6610	796,605	1,000,000	1,000,000					3.062	3.060	AO	7,655	30,620	03/06/2020	04/01/2040
100853-GH-7	BOS 0 9/15/2024	@			1.A FE	7,164,480	100.1570	8,012,560	8,000,000	7,958,222		58,840				0.740	N/A			10/29/2009	09/15/2024
114894-ZV-3	FL FT LAUDERDALE AIRPORT 2019C			1,2	1.E FE	5,003,910	85.3160	4,265,800	5,000,000	5,003,039		(477)			3.084	3.070	AO	38,550	154,200	02/03/2022	10/01/2034
114894-ZW-1	BROWARD CNTY FL ARPT SYS REVEN			1,2	1.E FE	19,327,947	82.8670	16,200,499	19,550,000	19,335,119		6,022			3.477	3.540	AO	169,938	679,754	09/29/2022	10/01/2043
1301ET-AA-0	CAL ENDOWMENT			2	1.A FE	3,000,000	64.9370	1,948,110	3,000,000	3,000,000					2.498	2.490	AO	18,735	74,940	01/20/2021	04/01/2051
13032U-D2-1	CA NPLH PIT 2022			1	1.D FE	2,580,000	94.1040	2,427,883	2,580,000	2,580,000					3.990	3.990	JD	8,579	102,942	03/30/2022	06/01/2033
13032U-D3-9	CA NPLH PIT 2022			1	1.D FE	3,197,860	94.3710	3,062,339	3,245,000	3,202,963		3,123			4.140	4.290	JD	11,195	134,343	04/27/2022	06/01/2034
13032U-D8-8	CA NPLH PIT 2022			1	1.D FE	972,610	92.4920	924,920	1,000,000	974,810		1,349			4.190	4.440	JD	3,492	41,900	04/27/2022	06/01/2037
13032U-D9-6	CA NPLH PIT 2022			1	1.D FE	5,052,410	90.6050	4,589,143	5,065,000	5,053,118		444			4.353	4.370	JD	18,373	220,479	04/11/2022	06/01/2041
13032U-VM-7	NO PLACE LIKE HOME PROGRAM			2	1.D FE	2,605,000	85.4070	2,224,852	2,605,000	2,605,000					3.034	3.030	JD	6,586	79,036	11/20/2019	06/01/2034
13032U-XW-3	CA NPLH PIT				1.D FE	4,000,000	80.1140	3,204,560	4,000,000	4,000,000					2.529	2.520	JD	8,430	101,160	10/28/2020	06/01/2035
13034V-AD-6	CALTECH UNIVERSITY			1,2	1.D FE	15,681,264	71.2160	11,127,438	15,625,000	15,680,736		(136)			3.650	3.630	MS	208,354	552,063	03/16/2020	09/01/2119
13057E-EJ-9	CA HENRY MAYO NEWHALL 2021C			2	1.C FE	4,500,000	75.3160	3,389,229	4,500,000	4,500,000					3.071	3.070	AO	29,175	138,195	02/25/2021	10/15/2040
13057E-EK-6	CA HENRY MAYO NEWHALL 2021C			2	1.C FE	2,000,000	68.9980	1,379,968	2,000,000	2,000,000					3.271	3.270	AO	13,811	65,420	02/25/2021	10/15/2043
13063A-5G-5	CALIFORNIA ST				1.C FE	1,081,108	126.2610	883,827	700,000	981,635		(13,187)			7.550	4.000	AO	13,213	52,850	03/26/2015	04/01/2039
13077D-KS-0	CA CAL ST UNIV 2020B			1	1.D FE	3,000,000	78.8360	2,365,080	3,000,000	3,000,000					2.965	2.960	MN	14,825	88,950	02/06/2020	11/01/2039
13077D-KT-8	CA CAL ST UNIV 2020B			1	1.D FE	2,000,000	76.1360	1,522,720	2,000,000	2,000,000					3.065	3.060	MN	10,217	61,300	02/06/2020	11/01/2042
13077D-KU-5	CALIFORNIA ST UNIV REV	CF		1	1.D FE	5,010,619	71.1320	3,272,081	4,600,000	4,976,791		(9,188)			2.975	2.560	MN	22,808	136,850	03/09/2020	11/01/2051
13080S-L9-3	CA ENLOE MED CENTER 2022B			2	1.C FE	14,000,000	108.9060	15,246,770	14,000,000	14,000,000					7.140	7.140	FA	377,627	766,360	10/27/2022	08/15/2047
13080S-M7-6	CA ENLOE MED CENTER 2022A			2	1.C FE	3,770,360	110.5230	4,420,932	4,000,000	3,773,566		2,962			5.250	5.650	FA	79,333	161,000	10/27/2022	08/15/2052
144393-MA-0	CA CARPINTERIA USD 2014B			2	1.D FE	491,611	103.1920	500,481	485,000	488,413		(669)			4.000	3.830	FA	8,083	19,400	11/13/2018	08/01/2039
144393-MB-8	CA CARPINTERIA USD 2014B			2	1.D FE	2,492,608	102.8780	2,535,943	2,465,000	2,479,255		(2,792)			4.000	3.860	FA	41,083	98,600	11/13/2018	08/01/2040
144393-MC-6	CA CARPINTERIA USD 2014B			2	1.D FE	1,428,556	102.6550	1,452,568	1,415,000	1,421,998		(1,370)			4.000	3.880	FA	23,583	56,600	11/13/2018	08/01/2041
144393-MD-4	CA CARPINTERIA USD 2014B			2	1.D FE	1,804,266	102.4850	1,834,482	1,790,000	1,797,362		(1,440)			4.000	3.900	FA	29,833	71,600	11/13/2018	08/01/2042
144393-ME-2	CA CARPINTERIA USD 2014B			2	1.D FE	2,361,790	102.2200	2,397,059	2,345,000	2,353,661		(1,694)			4.000	3.910	FA	39,083	93,800	11/13/2018	08/01/2043
155431-AA-7	CENTRAL STORAGE TRUST				1.C FE	24,917,670	87.4390	21,031,684	24,052,896	24,633,837		(73,784)			4.823	4.400	FMAN	193,345	1,160,071	03/20/2018	02/01/2038
155498-JN-9	TX CENTRAL TRMA 2020C			1	1.G FE	1,000,000	77.4500	774,501	1,000,000	1,000,000					3.293	3.290	JJ	16,465	32,930	08/26/2020	01/01/2042
155498-MM-7	CENTRAL TEX REGL MOBILITY AUTH			2	1.G FE	1,626,900	81.8720	1,637,440	2,000,000	1,652,426		25,526			2.774	5.000	JJ	27,740	27,740	01/09/2023	01/01/2034
155498-MQ-8	CENTRL TX REGL MOBILITY AUTH R			2	1.G FE	3,998,181	76.7420	3,069,680	4,000,000	3,998,299		57			3.167	3.160	JJ	63,340	126,680	01/03/2022	01/01/2041
155498-MR-6	CENTRL TX REGL MOBILITY AUTH R			2	1.G FE	2,000,000	72.6280	1,452,550	2,000,000	2,000,000					3.267	3.260	JJ	32,671	65,340	10/07/2021	01/01/2045
155839-DL-4	CWUHGR 6.95 5/1/2040				1.G FE	1,096,000	112.9970	1,129,968	1,000,000	1,080,403		(4,494)			6.950	5.990	MN	11,583	69,500	03/18/2020	05/01/2040
157411-SC-4	CA CHAFFEY JOINT UHSD	@		3	1.D FE	1,019,690	59.2180	1,036,315	1,750,000	1,151,008		32,117				2.850	N/A			09/18/2019	08/01/2037
167486-ZQ-5	IL CHICAGO GO 2014 AGM				1.E FE	2,523,600	104.4180	2,088,362	2,000,000	2,449,609		(13,501)			6.314	4.580	JJ	63,140	126,280	11/02/2017	01/01/2044
167725-AC-4	CTA 6.899 12/01/2040				1.C FE	4,436,937	114.2360	5,392,511	4,720,500	4,498,207		12,683			6.899	7.390	JD	27,139	325,667	11/26/2008	12/01/2040
16876B-AB-8	MA BOSTON CHILDRENS HOSP 2020A			2	1.C FE	905,190	64.8520	648,524	1,000,000	910,859		2,199			2.585	3.080	FA	10,771	25,850	05/12/2021	02/01/2050
16876H-AB-5	TX CHILDRENS HEALTH SYS 2020			1	1.D FE	7,329,503	62.4960	4,655,952	7,450,000	7,336,693		2,746			2.511	2.580	FA	70,671	187,070	05/17/2021	08/15/2050
16877P-AA-8	PA PHILLY CHIL HOSP 2020			1	1.C FE	15,750,000	67.3960	10,614,870	15,750,000	15,750,000					2.704	2.700	JJ	212,940	425,880	10/06/2020	07/01/2050
178882-MW-3	WEST LINN-WILSONVILLE SCH DST	@		1,3	1.B FE	811,503	57.3680	811,757	1,415,000	917,011		29,090				3.240	N/A			03/12/2020	06/15/2037
178882-MX-1	WEST LINN-WILSONVILLE SCH DST	@		1,3	1.B FE	1,320,411	53.7680	1,287,744	2,395,000	1,494,322		47,975				3.280	N/A			03/12/2020	06/15/2038
178882-MY-9	WEST LINN-WILSONVILLE SCH DST	@		1,3	1.B FE	1,014,146	50.8340	973,471	1,915,000	1,149,437		37,342				3.330	N/A			03/12/2020	06/15/2039
178882-NA-0	WEST LINN-WILSONVILLE SCH DST	@		1,3	1.B FE	574,620	45.7070	457,070	1,000,000	632,978		15,716				2.530	N/A			02/20/2020	06/15/2041
178882-NC-6	WEST LINN-WILSONVILLE SCH DST	@		1,3	1.B FE	821,563	41.4510	636,273	1,535,000	907,411		23,141				2.600	N/A			02/20/2020	06/15/2043
178882-NE-2	WEST LINN-WILSONVILLE SCH DST	@		1,3	1.B FE	950,896	37.5510	707,836	1,885,000	1,047,437		26,125				2.540	N/A			03/05/2020	06/15/2045
178882-NF-9	WEST LINN-WILSONVILLE SCH DST	@		1,3	1.B FE	1,181,475	35.6860	892,150	2,500,000	1,318,368		37,038				2.870	N/A			02/13/2020	06/15/2046
178882-NG-7	WEST LINN-WILSONVILLE SCH DST	@		1,3	1.B FE	1,142,100	33.8770	846,925	2,500,000	1,275,401		36,076				2.890	N/A			02/13/2020	06/15/2047
178882-NH-5	WEST LINN-WILSONVILLE SCH DST	@		1,3	1.B FE	2,175,900	32.2290	1,530,868	4,750,000	2,417,818		65,836				2.770	N/A			03/05/2020	06/15/2048
178882-NJ-1	WEST LINN-WILSONVILLE SCH DST	@		1,3	1.B FE	979,804	30.5290	732,686	2,400,000	1,101,238		33,144				3.070	N/A			03/12/2020	06/15/2049
18085P-MT-8	CLARK CNTY NEV ARPT REV				1.D FE	10,857,773	122.4110	8,997,209	7,350,000	10,157,081		(100,101)			6.820	3.920	JJ	250,635	501,270	09/19/2016	07/01/2045

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
184270-FG-6	CLYSCD 1.37 3/1/2024				1.A FE	4,000,000	100.0820	4,003,280	4,000,000	4,000,000					1.370	1.370	MS	18,267	54,800	10/01/2009	03/01/2024
187466-CE-5	CLISCD 1.47 9/15/2025				1.B FE	2,935,000	102.3950	3,005,293	2,935,000	2,935,000					1.470	1.470	MJSD	3,595	43,145	10/20/2009	09/15/2025
190335-KB-4	CA COAST CCD GO 2019F	@		3	1.B FE	3,561,840	44.2890	3,543,120	8,000,000	3,972,285		138,214				3.590	N/A			05/10/2022	08/01/2043
190335-MA-4	COAST CA CMNTY CLG DIST			2	1.B FE	900,000	79.5930	716,337	900,000	900,000					2.881	2.880	FA	10,804	25,929	01/14/2022	08/01/2037
19648G-BS-0	CO HFA SFM 2023N1			2	1.A FE	3,750,000	102.0780	3,827,925	3,750,000	3,750,000					5.748	5.740	MN	35,925	24,549	08/17/2023	11/01/2038
19648G-BT-8	CO HFA SFM 2023N1			2	1.A FE	5,234,397	101.9800	5,359,049	5,255,000	5,234,484		87			5.818	5.850	MN	50,956	34,820	09/21/2023	05/01/2041
19648G-CQ-3	CO HFA SFM 2023P1			2	1.A FE	4,000,000	105.1250	4,205,000	4,000,000	4,000,000					6.311	6.310	MN	37,165		10/04/2023	11/01/2038
19648G-CR-1	CO HFA SFM 2023P1			2	1.A FE	3,755,000	105.3710	3,956,681	3,755,000	3,755,000					6.458	6.450	MN	35,701		10/04/2023	05/01/2042
19648G-EQ-1	CO HFA SFM 2023Q1			2	1.A FE	2,500,000	103.5440	2,588,600	2,500,000	2,500,000					6.168	6.160	MN	7,710		11/08/2023	11/01/2041
19668Q-AA-3	COSEDU 0 3/15/2024	@			1.D FE	32,145,000	100.1020	32,177,788	32,145,000	32,145,000							N/A			07/29/2009	03/15/2024
19668Q-LD-5	COLORADO ST BLDG EXCELLENT SCH			2	1.D FE	1,004,570	101.8810	1,018,810	1,000,000	1,003,703		(175)			4.000	3.960	MS	11,778	40,000	11/21/2018	03/15/2039
198504-B5-0	COLUMBIA SC WTRWKS & SWR SYS			2	1.B FE	2,000,000	84.2730	1,685,460	2,000,000	2,000,000					3.156	3.150	FA	26,300	63,120	11/21/2019	02/01/2039
198504-B6-8	COLUMBIA SC WTRWKS & SWR SYS			2	1.B FE	2,000,000	79.1300	1,582,600	2,000,000	2,000,000					3.256	3.250	FA	27,133	65,120	11/21/2019	02/01/2043
199198-AZ-5	CLGSCD 1.64 7/15/2024				1.B FE	2,000,000	100.6900	2,013,800	2,000,000	2,000,000					1.640	1.640	JJ	15,124	32,800	09/25/2009	07/15/2024
204736-FH-0	CA COMPTON USD GO 2019B BAM	@		3	1.D FE	456,135	61.4730	461,048	750,000	518,820		15,171				2.980	N/A			08/08/2019	06/01/2036
204736-FK-3	CA COMPTON USD GO 2019B BAM	@		3	1.D FE	564,720	54.7800	547,800	1,000,000	644,528		19,340				3.060	N/A			08/08/2019	06/01/2038
204736-FN-7	CA COMPTON USD GO 2019B BAM	@		3	1.D FE	774,015	45.9510	689,265	1,500,000	877,385		24,986				2.910	N/A			08/14/2019	06/01/2041
204736-FP-2	CA COMPTON USD GO 2019B BAM	@		3	1.D FE	964,640	43.5090	870,180	2,000,000	1,108,521		34,956				3.230	N/A			08/08/2019	06/01/2042
204736-FQ-0	CA COMPTON USD GO 2019B BAM	@		3	1.D FE	476,950	41.1690	411,690	1,000,000	542,035		15,747				2.970	N/A			08/15/2019	06/01/2043
204736-FR-8	CA COMPTON USD GO 2019B BAM	@		3	1.D FE	896,000	38.9150	778,300	2,000,000	1,031,399		32,917				3.260	N/A			08/08/2019	06/01/2044
20772G-G2-8	CONN 0 3/25	@			1.D FE	8,114,630	94.2020	21,666,460	23,000,000	21,350,301		1,278,257				6.270	N/A			04/16/2008	03/15/2025
226201-CZ-2	CRESCD 1.63 9/15/2026				1.B FE	3,000,000	103.1770	3,095,310	3,000,000	3,000,000					1.630	1.630	JD	4,075	48,900	11/13/2009	09/15/2026
232723-HP-4	CA CYPRESS SCHOOL DIST 2008B	@			1.D FE	1,611,840	30.9170	1,855,020	6,000,000	2,198,883		104,913				4.940	N/A			08/21/2017	08/01/2048
232769-DV-8	TX CYPRESS-FAIRB ISD GO PSF			2	1.A FE	509,690	103.2500	516,250	500,000	504,720		(1,040)			4.000	3.750	FA	7,556	20,000	10/18/2018	02/15/2036
232769-DW-6	TX CYPRESS-FAIRB ISD GO PSF			2	1.A FE	1,014,670	102.6990	1,026,990	1,000,000	1,007,154		(1,574)			4.000	3.810	FA	15,111	40,000	10/18/2018	02/15/2037
232769-DZ-9	TX CYPRESS-FAIRB ISD GO PSF			2	1.A FE	1,005,330	100.8270	1,008,270	1,000,000	1,004,585		(158)			4.000	3.960	FA	15,111	40,000	11/15/2018	02/15/2043
232769-EU-9	TX CYPRESS FAIRBANKS ISD 2019			2	1.A FE	1,050,440	102.3050	1,023,050	1,000,000	1,027,984		(4,923)			4.000	3.400	FA	15,111	40,000	01/18/2019	02/15/2038
235036-4U-1	TX DFW 2019A				1.E FE	3,000,000	83.5080	2,505,240	3,000,000	3,000,000					3.194	3.190	MN	15,970	95,820	08/08/2019	11/01/2038
235036-4V-9	TX DFW 2019A				1.E FE	8,000,000	78.7770	6,302,160	8,000,000	8,000,000					3.344	3.340	MN	44,587	267,520	08/08/2019	11/01/2045
235036-6Z-8	TX DFW 2020C			1	1.E FE	8,025,500	80.1520	6,412,160	8,000,000	8,022,516		(1,023)			3.089	3.060	MN	41,187	247,120	12/16/2020	11/01/2040
235036-7A-2	TX DFW 2020C				1.E FE	5,000,000	73.4450	3,672,230	5,000,000	5,000,000					2.919	2.910	MN	24,325	145,950	07/31/2020	11/01/2050
23503C-AN-7	TX DFW AIRPORT 2022A			1	1.E FE	9,291,188	93.3500	8,695,553	9,315,000	9,291,847		403			4.507	4.520	MN	69,971	419,827	04/26/2022	11/01/2051
235218-L5-1	DAL 0 2/25	@			1.D FE	1,068,750	94.3060	2,829,180	3,000,000	2,798,882		167,826				6.280	N/A			06/03/2008	02/15/2025
235218-L6-9	DAL 0 2/26	@			1.D FE	1,001,220	90.1310	2,703,930	3,000,000	2,629,972		158,178				6.300	N/A			06/03/2008	02/15/2026
235218-L7-7	DAL 0 2/27	@			1.D FE	935,910	86.2270	2,586,810	3,000,000	2,469,555		149,203				6.330	N/A			06/03/2008	02/15/2027
235218-L8-5	DAL 0 2/28	@			1.D FE	876,000	82.4950	2,474,850	3,000,000	2,318,491		140,500				6.350	N/A			06/03/2008	02/15/2028
23542J-RC-1	DALLAS TX WTRWKS & SWR SYS REV			1	1.C FE	1,000,000	75.2900	752,900	1,000,000	1,000,000					2.772	2.770	AO	6,930	27,720	06/10/2020	10/01/2040
241271-DZ-5	DELSCD 2.10 3/15/2024				1.E FE	2,000,000	100.2620	2,005,240	2,000,000	2,000,000					2.100	2.100	MS	12,367	42,000	09/16/2009	03/15/2024
242559-QJ-4	MI DEARBORN GO 2017B			2	1.D FE	3,073,590	100.5830	3,017,490	3,000,000	3,029,096		(8,284)			4.000	3.680	AO	30,000	120,000	02/21/2018	04/01/2043
24917D-BS-1	CO DENVER DEDICATED TAX REV 2018A2	@		2	1.D FE	500,740	62.5980	625,980	1,000,000	622,799		24,946				4.130	N/A			08/22/2018	08/01/2035
24917D-BU-6	CO DENVER DEDICATED TAX REV 2018A2	@		2	1.D FE	226,900	56.7910	283,955	500,000	283,538		11,597				4.210	N/A			08/22/2018	08/01/2037
24917D-BV-4	CO DENVER DEDICATED TAX REV 2018A2	@		2	1.D FE	216,770	53.6260	268,130	500,000	271,164		11,142				4.240	N/A			08/22/2018	08/01/2038
249182-LT-1	DENVER COLO CITY & CNTY ARPT R			2	1.E FE	2,176,480	105.2920	2,105,840	2,000,000	2,141,931		(7,310)			5.000	4.310	JD	8,333	100,000	11/02/2018	12/01/2037
249182-LU-8	CO DENVER AIR AMT 2018A			2	1.E FE	13,620,131	104.8220	12,777,802	12,190,000	12,940,681		(137,150)			5.000	3.620	JD	50,792	609,500	08/15/2018	12/01/2038
249182-QT-6	CO DENVER AIRPORT 2022A SNR AMT			2	1.D FE	3,270,030	109.3710	3,281,130	3,000,000	3,238,157		(22,044)			5.000	3.930	MN	19,167	150,000	07/08/2022	11/15/2041
249182-QV-1	CO DENVER AIRPORT 2022A SNR AMT			2	1.D FE	12,900,840	107.0160	12,841,920	12,000,000	12,795,225		(72,974)			5.000	4.100	MN	76,667	600,000	07/08/2022	11/15/2047
250375-MA-7	CA DESERT CCD 2021			2	1.C FE	1,000,000	81.9250	819,250	1,000,000	1,000,000					2.778	2.770	FA	11,575	27,780	11/24/2021	08/01/2035
250375-MB-5	CA DESERT CCD 2021			2	1.C FE	1,000,000	81.3050	813,050	1,000,000	1,000,000					2.878	2.870	FA	11,992	28,780	11/24/2021	08/01/2036
251129-5D-0	DETROIT MICH CITY SCH DIST				1.C FE	5,463,391	118.2290	4,876,938	4,125,000	5,123,817		(61,454)			7.747	4.690	MN	53,261	362,821	09/23/2022	05/01/2039

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
251130-AA-8	DETSCD 3.19 05/02025				1.C FE	29,000,000	104.1540	30,204,660	29,000,000	29,000,000					3.190	3.190	MN	154,183	925,100	12/18/2009	05/01/2025
25477G-QZ-1	DISTRICT COLUMBIA INCOME TAX REV			2	1.B FE	3,000,000	84.1160	2,523,480	3,000,000	3,000,000					3.200	3.200	MS	32,000	96,000	11/14/2019	03/01/2039
254845-RM-4	DC WATER & SEWER 2019D			1,2	1.C FE	25,511,695	78.5870	20,236,153	25,750,000	25,516,928		5,464			3.207	3.250	AO	206,451	825,803	11/04/2022	10/01/2048
254845-TH-3	DIST OF COLUMBIA WTR & SWR AUT			1	1.C FE	3,000,000	80.9990	2,429,970	3,000,000	3,000,000					3.526	3.520	AO	26,445	105,780	02/25/2022	10/01/2044
259291-GJ-5	DOUSCD 1.875 12/15/2025				1.C FE	6,375,000	103.1840	6,577,980	6,375,000	6,375,000					1.875	1.870	MJSD	5,313	119,531	12/03/2009	12/15/2025
26442T-AF-4	DUKE UNIVERSITY				1.B FE	755,370	74.5370	745,370	1,000,000	764,162		6,820			2.682	4.430	AO	6,705	26,820	09/13/2022	10/01/2044
26443C-AQ-6	NC DUKE UNIV HEALTH 2020				1.D FE	14,288,000	75.2020	10,744,862	14,288,000	14,288,000					3.162	3.160	JD	37,649	451,787	01/07/2020	06/01/2042
271014-TU-6	CA EAST BAY MUD BAB 2010B				1.A FE	16,974,303	109.6300	13,890,121	12,670,000	15,849,563		(164,225)			5.874	3.620	JD	62,020	744,236	08/24/2016	06/01/2040
275282-QD-6	CA EAST SIDE UHSD 2020B			1	1.D FE	5,000,000	78.3620	3,918,075	5,000,000	5,000,000					3.130	3.130	FA	65,208	156,500	10/08/2020	08/01/2042
282659-BK-6	EL CAJON CALIF			2	1.C FE	105,000	76.2010	80,011	105,000	105,000					3.284	3.280	AO	862	3,448	01/14/2021	04/01/2043
282726-DY-1	EL CAMINO CA CMNTY CLG DIST	@			1.B FE	9,840,800	58.4170	11,683,400	20,000,000	12,534,110		395,251				3.230	N/A			06/08/2016	08/01/2038
283770-MD-4	TX EL PASO ISD 2019			2	1.A FE	1,041,380	101.8260	1,018,260	1,000,000	1,020,574		(4,569)			4.000	3.460	FA	15,111	40,000	01/31/2019	08/15/2038
283770-ME-2	TX EL PASO ISD 2019			2	1.A FE	2,073,360	101.4700	2,029,400	2,000,000	2,036,524		(8,098)			4.000	3.520	FA	30,222	80,000	01/31/2019	08/15/2039
31350A-CG-1	FREDDIE MAC MULTIFAM SER M-048			2	1.B FE	936,716	89.4170	831,578	930,000	935,186		(350)			3.150	3.090	MON	1,302	29,295	04/04/2019	01/15/2036
3137H6-L2-9	VA FREDDIE MAC MF CERT M-068				1.B FE	11,703,908	86.6980	9,948,653	11,475,000	11,681,253		(13,961)			3.150	2.980	MON	16,065	366,450	03/09/2022	10/15/2036
3140LB-NF-6	FN BS1289				1.A	3,220,182	68.4000	2,195,743	3,210,150	3,220,182		(124)			2.170	1.980	MON	5,999	70,618	01/22/2021	03/01/2051
34153Q-NT-9	FL UTGO 2018B			2	1.A FE	3,292,056	101.6330	3,211,603	3,160,000	3,225,315		(13,455)			4.000	3.490	JD	10,533	126,400	08/29/2018	06/01/2042
353187-EV-5	OH NATIONWIDE CHILDRENS HOSPITAL			1	1.C FE	10,000,000	68.9220	6,892,160	10,000,000	10,000,000					2.877	2.870	MN	47,950	287,700	10/15/2020	11/01/2050
35563C-AM-0	FMMHR 2015-R1 B2	CF			1.A	7,996,862	77.3240	5,732,111	7,413,136	7,940,977		(16,060)			4.312	3.880	MON	31,415	326,789	11/09/2017	10/25/2052
35563C-AV-0	FMMHR 2015-R1 B3	CF			1.A	9,465,626	84.5500	7,366,636	8,712,767	9,395,616		(32,555)			4.443	3.970	MON	36,866	359,214	03/23/2018	11/25/2052
357155-CA-6	FREMONT CALIF UNI SCH DIST ALA			2	1.C FE	3,802,240	74.6800	2,987,204	4,000,000	3,818,580		8,564			2.750	3.080	FA	45,833	110,000	01/25/2022	08/01/2041
357155-CF-5	CA FREMONT USD 2021B			2	1.C FE	5,185,620	69.0440	4,142,640	6,000,000	5,224,704		21,973			2.750	3.590	FA	68,750	165,000	03/10/2022	08/01/2046
357172-VA-0	FMTSCD 6.08 8/1/2026				1.A FE	2,640,000	101.8260	2,688,206	2,640,000	2,640,000					6.080	6.080	FA	66,880	160,512	03/11/2011	08/01/2026
358266-CB-8	FRESNO COUNTY CALIFORNIA PENSION	@			1.E FE	1,630,650	96.6230	4,831,150	5,000,000	4,831,966		258,305				5.570	N/A			03/12/2004	08/15/2024
365298-Z8-4	GARDEN GROVE USD			2	1.D FE	11,565,591	81.2140	9,445,188	11,630,000	11,576,736		2,843			3.237	3.270	FA	156,860	376,463	11/05/2019	08/01/2040
366133-SJ-6	TX GARLAND CITY ELEC SYS 2021B			2	1.E FE	4,003,420	75.6470	3,025,880	4,000,000	4,002,694		(334)			2.950	2.930	MS	39,333	118,000	09/24/2021	03/01/2041
366133-SL-1	TX GARLAND CITY ELEC SYS 2021B			2	1.D FE	4,000,000	71.7800	2,871,192	4,000,000	4,000,000					3.150	3.150	MS	42,000	126,000	08/11/2021	03/01/2051
366155-TA-7	GARLAND TEX INDPT SCH DIST	@			1.B FE	3,535,000	100.1200	3,539,242	3,535,000	3,535,000							N/A			07/07/2009	02/15/2024
37353P-EA-3	GEORGIA HOUSING & FINANCE AGENCY	CF		2	1.A FE	8,000,000	86.9080	6,952,640	8,000,000	8,000,000					3.200	3.200	JD	21,333	256,000	09/18/2019	12/01/2044
37353P-EB-1	GEORGIA HOUSING & FINANCE AGENCY	CF		2	1.A FE	10,000,000	83.0130	8,301,300	10,000,000	10,000,000					3.250	3.250	JD	27,083	325,000	09/18/2019	12/01/2049
37353P-LV-9	GA HOUSING FIN AUTH 2023B			2	1.A FE	1,250,000	108.5000	1,356,250	1,250,000	1,250,000					5.200	5.200	JD	10,653		11/02/2023	12/01/2048
378294-DM-1	GLEDEV 6.157 7/1/33				1.C FE	5,000,000	107.5260	5,376,300	5,000,000	5,000,000					6.157	6.150	JJ	153,925	307,850	05/16/2008	07/01/2033
38611T-CQ-8	GRAND PARKWAY TRANSPRTN CORP T			1	1.E FE	8,655,250	75.8700	6,448,967	8,500,000	8,642,000		(3,620)			3.306	3.200	AO	70,253	281,010	03/09/2020	10/01/2049
387586-MV-9	CA GRANT JOINT UNION HSD 2006	@			1.E FE	1,576,610	84.2420	1,878,597	2,230,000	1,919,248		50,898				2.700	N/A			08/30/2016	08/01/2029
392274-2B-1	FL ORLANDO AVIATION 2019			2	1.D FE	1,120,650	100.6350	1,006,350	1,000,000	1,073,206		(11,652)			4.000	2.620	AO	10,000	40,000	09/20/2019	10/01/2037
392274-2D-7	FL ORLANDO AVIATION 2019			2	1.D FE	1,112,280	100.0580	1,000,580	1,000,000	1,068,247		(10,829)			4.000	2.710	AO	10,000	40,000	09/20/2019	10/01/2039
392274-2E-5	FL ORLANDO AVIATION 2019			2	1.D FE	10,285,255	105.0720	8,931,120	8,500,000	10,084,910		(50,032)			5.000	3.700	AO	106,250	425,000	09/20/2019	10/01/2044
392274-Z9-0	FL ORLANDO AVIATION 2019			2	1.D FE	1,128,150	101.8870	1,018,870	1,000,000	1,077,636		(12,391)			4.000	2.540	AO	10,000	40,000	09/20/2019	10/01/2035
39239M-AU-6	TX SHERMAN WTR SWR 2023A			2	1.C FE	1,945,900	100.6810	2,013,620	2,000,000	1,946,184		284			4.375	4.540	AO	21,875	19,444	06/14/2023	10/01/2053
396064-YR-2	GRESCD 1.2 6/15/2025				1.B FE	7,000,000	101.8350	7,128,450	7,000,000	7,000,000					1.200	1.200	JD	7,000	84,000	10/15/2009	06/15/2025
410360-GS-4	CA HANFORD JOINT UNION HSD 2004B	@			1.D FE	684,000	81.8850	818,850	1,000,000	835,340		22,520				2.750	N/A			08/30/2016	08/01/2030
410360-JR-3	CA HANFORD JT UHSD 2016A	@		2	1.D FE	754,720	48.8790	977,580	2,000,000	965,491		41,482				4.440	N/A			04/27/2018	08/01/2040
413890-EM-2	TX HOUSTON SPORT SENIOR LIEN 2014A	@		1,2	1.E FE	555,110	43.3570	715,391	1,650,000	698,683		29,875				4.410	N/A			09/24/2018	11/15/2042

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
413890-EN-0	TX HOUSTON SPORT SENIOR LIEN 2014A	@		1,2	1.E FE	1,599,550	41.1810	2,059,050	5,000,000	2,123,012		77,631				3.760	N/A			05/20/2016	11/15/2043
413890-EQ-3	TX HOUSTON SPORT SENIOR LIEN 2014A	@		1,2	1.E FE	1,032,620	36.9510	1,446,632	3,915,000	1,416,893		64,333				4.700	N/A			03/07/2017	11/15/2045
413890-ER-1	TX HOUSTON SPORT SENIOR LIEN 2014A	@		1,2	1.E FE	875,640	34.9900	1,399,600	4,000,000	1,345,704		62,592				4.820	N/A			12/10/2014	11/15/2046
413890-ET-7	TX HOUSTON SPORT SENIOR LIEN 2014A	@		1,2	1.E FE	978,750	31.3730	1,568,650	5,000,000	1,510,813		70,975				4.870	N/A			12/10/2014	11/15/2048
413890-EU-4	TX HOUSTON SPORT SENIOR LIEN 2014A	@		1,2	1.E FE	1,355,396	29.7220	2,174,164	7,315,000	2,095,891		98,850				4.890	N/A			12/10/2014	11/15/2049
413890-EV-2	TX HOUSTON SPORT SENIOR LIEN 2014A	@		1,2	1.E FE	1,051,920	28.1730	1,690,380	6,000,000	1,629,480		77,155				4.910	N/A			12/10/2014	11/15/2050
413890-EW-0	TX HOUSTON SPORT SENIOR LIEN 2014A	@		1,2	1.E FE	1,074,514	26.6950	1,729,836	6,480,000	1,667,413		79,261				4.930	N/A			12/10/2014	11/15/2051
414008-CU-4	TX BAYLOR CLG MED 2020				1.F FE	1,000,000	82.5700	825,695	1,000,000	1,000,000					3.344	3.340	MN	4,273	33,440	10/21/2020	11/15/2037
418542-JQ-0	HASSCD 2.00 02/25				1.B FE	4,750,000	101.9540	4,842,815	4,750,000	4,750,000					2.000	2.000	FA	39,583	95,000	12/23/2009	02/01/2025
41978C-BJ-3	HI HAWAII AIR CFC 2019			1,2	1.F FE	3,000,000	77.5240	2,325,720	3,000,000	3,000,000					2.970	2.970	JJ	44,550	89,100	08/15/2019	07/01/2039
41978C-BK-0	HI HAWAII AIR CFC 2019			1,2	1.F FE	12,500,000	73.8850	9,235,625	12,500,000	12,500,000					3.140	3.140	JJ	196,250	392,500	08/19/2019	07/01/2047
432272-FZ-0	CA HILLSBOROUGH CITY SCH DIST 2020	@		1,3	1.A FE	693,630	62.1340	621,340	1,000,000	765,023		20,904				2.780	N/A			05/29/2020	09/01/2033
432272-GF-3	CA HILLSBOROUGH CITY SCH DIST 2020	@		1,3	1.A FE	529,700	43.8500	438,501	1,000,000	595,450		19,380				3.330	N/A			05/29/2020	09/01/2039
451174-AX-4	ID BONNEVILLE COOP PROJ 2 2021				1.C FE	20,000,000	72.2340	14,446,800	20,000,000	20,000,000					2.861	2.860	MS	190,733	572,200	06/16/2021	09/01/2046
45129Y-3V-6	ID HOUSING & FIN 2023D1			2	1.B FE	5,344,645	102.2120	5,468,342	5,350,000	5,344,645					5.713	5.720	JJ	102,731		09/19/2023	07/01/2038
45129Y-3W-4	ID HOUSING & FIN 2023D1			2	1.B FE	3,237,170	102.3700	3,327,025	3,250,000	3,237,220		50			5.877	5.910	JJ	64,198		09/21/2023	07/01/2043
45129Y-4D-5	ID HOUSING & FINANCE ASSOC 2023E			2	1.B FE	3,000,000	103.6500	3,109,500	3,000,000	3,000,000					6.160	6.160	JJ	5,647		11/30/2023	01/01/2054
45129Y-S4-9	ID HFA SFM 2019C			2	1.B FE	425,000	84.7950	360,379	425,000	425,000					2.900	2.900	JJ	6,163	12,325	10/04/2019	07/01/2039
45201Y-3P-0	IL HSG DEV AUTH			2	1.A FE	165,000	87.4720	144,329	165,000	165,000					3.000	3.000	AO	1,238	4,950	06/12/2019	10/01/2039
45203M-SC-6	IL HOUSING DEV AUTH 2023K	CF		2	1.A FE	5,000,000	108.0800	5,404,000	5,000,000	5,000,000					5.250	5.250	AO	48,125		10/04/2023	10/01/2043
45203M-VD-0	IL HOUSING DEV AUTH 2023O			2	1.A FE	4,250,000	103.8950	4,415,538	4,250,000	4,250,000					6.099	6.090	AO	22,321		11/08/2023	10/01/2038
45203M-VF-5	IL HOUSING DEV AUTH 2023O			2	1.A FE	1,000,000	104.1920	1,041,920	1,000,000	1,000,000					6.278	6.270	AO	5,406		11/08/2023	10/01/2049
45204E-FC-7	ILLINOIS FIN AUTH REV			2	1.B FE	1,003,830	102.5910	1,025,910	1,000,000	1,003,719		(111)			5.000	4.960	FA	18,889	50,000	09/28/2022	02/15/2041
452152-FP-1	ILLINOIS ST AGM-CR				1.E FE	4,075,620	98.8480	3,953,920	4,000,000	4,051,351		(4,331)			5.100	4.920	JD	17,000	204,000	08/29/2017	06/01/2033
452152-ZB-0	IL GO 2013				1.E FE	8,925,899	100.2110	8,768,426	8,749,999	8,863,610		(13,047)			5.650	5.430	JD	41,198	479,834	04/23/2018	12/01/2038
45505T-PM-7	IN INDIANA HOUSING COMM DEV 2019B			2	1.B FE	210,000	85.4980	179,546	210,000	210,000					2.650	2.650	JJ	5,395	5,565	09/06/2019	07/01/2039
45506E-FH-1	INDIANA ST FIN AUTH REV			1	1.D FE	115,000	86.9160	99,953	115,000	115,000					4.314	4.310	MS	4,079	4,961	03/30/2022	01/05/2052
45905U-R7-1	IBRD 2.70 12/37-12/22 (A)	RA		2	1.A FE	55,135,500	78.0400	46,043,600	59,000,000	56,055,248		165,278			2.700	3.140	JD	60,471	1,939,316	12/12/2017	12/28/2037
45906M-2G-5	IBRD 2.14 02/41 - 02/22 (1YB)			2	1.A FE	9,000,000	63.4880	5,713,920	9,000,000	9,000,000					2.140	2.140	FEB	174,945	192,600	01/22/2021	02/04/2041
46263R-HH-1	IPSEDU 1.38 9/15/2024				1.C FE	10,000,000	100.6390	10,063,900	10,000,000	10,000,000					1.380	1.380	JJ	63,633	138,000	09/30/2009	09/15/2024
467494-GN-4	JACSCD 1.39 9/15/2024				1.B FE	1,610,000	100.8760	1,624,104	1,610,000	1,610,000					1.390	1.390	MS	7,460	22,379	09/25/2009	09/15/2024
471146-EZ-9	JARSCD 1.82 8/152024				1.E FE	2,235,000	100.6040	2,248,499	2,235,000	2,235,000					1.820	1.820	FA	15,367	40,677	09/28/2009	08/15/2024
47232X-AA-6	JMHT 2010-SILL A				1.G FE	9,240,164	103.7760	9,798,386	9,441,825	9,271,833		4,345			6.730	6.900	MON	37,067	635,435	05/26/2010	06/10/2055
472682-QP-1	AL JEFFERSON CNTY SEWER SNR 2013B	@		1,2	1.E FE	1,860,140	83.6690	2,844,746	3,400,000	2,855,581		133,726				4.700	N/A			10/09/2014	10/01/2027
478111-AC-1	MD JOHNS HOPKINS HEALTH SYS 2016				1.D FE	6,532,210	84.7610	5,424,704	6,400,000	6,522,602		(3,763)			3.837	3.700	MN	31,378	245,568	05/17/2021	05/15/2046
478115-AF-5	JOHNS HOPKINS UNIVERSITY			1	1.C FE	17,000,000	65.4350	11,123,950	17,000,000	17,000,000					2.813	2.810	JJ	239,105	478,210	03/09/2020	07/01/2060
478825-BZ-4	JOHSCD 1.10 9/1/2024				1.B FE	3,000,000	100.5780	3,017,340	3,000,000	3,000,000					1.100	1.100	MS	11,000	33,000	09/16/2009	09/01/2024
481305-KT-6	JUDSON TEX INDPT SCH DIST	@		1,3	1.A FE	224,894	44.5670	173,813	390,000	246,643		7,380				3.060	N/A			11/25/2020	02/01/2039
486063-A6-7	TX KATY ISD 2019A			2	1.A FE	1,000,000	82.2890	822,890	1,000,000	1,000,000					3.076	3.070	FA	11,620	30,760	10/30/2019	02/15/2039
486063-A7-5	TX KATY ISD 2019A			2	1.A FE	7,000,000	78.3230	5,482,610	7,000,000	7,000,000					3.176	3.170	FA	83,988	222,320	10/30/2019	02/15/2043
494791-TB-2	KING CNTY WA PUBLIC HOSP DIST			2	1.E FE	2,000,000	73.0080	1,460,164	2,000,000	2,000,000					3.114	3.110	JD	5,190	62,280	10/14/2021	12/01/2044
50208@-AA-1	LMH FEE II				2.B PL	5,168,675	97.1800	5,587,850	5,750,000	5,184,635		15,960			4.350	5.390	JD	6,948	250,125	06/02/2023	06/21/2048

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
515390-NQ-1	LANE CNTY ORE SCH DIST NO 52 BETHE	@		3	1.B FE	601,440	44.5220	445,220	1,000,000	643,841		15,178				2.400	N/A			02/10/2021	06/15/2042
515390-NR-9	LANE CNTY ORE SCH DIST NO 52 BETHE	@		3	1.B FE	583,390	42.2470	422,470	1,000,000	625,047		14,916				2.430	N/A			02/10/2021	06/15/2043
515390-NT-5	LANE CNTY ORE SCH DIST NO 52 BETHE	@		3	1.B FE	547,920	38.0260	380,260	1,000,000	588,040		14,373				2.490	N/A			02/10/2021	06/15/2045
515390-NZ-1	LANE CNTY OR SCH DIST #52 BETH	@		2	1.B FE	695,865	28.1210	421,815	1,500,000	748,082		18,718				2.550	N/A			02/10/2021	06/15/2051
521841-RB-4	TX LEANDER ISD 2016A	@		1,2	1.A FE	3,921,170	45.1690	4,968,590	11,000,000	5,222,267		204,758				4.040	N/A			10/14/2016	08/16/2042
521841-RC-2	TX LEANDER ISD 2016A	@		1,2	1.A FE	1,024,800	43.1560	1,294,680	3,000,000	1,365,784		53,677				4.040	N/A			10/14/2016	08/16/2043
52976T-BH-9	LEXINGTON VA INDL DEV AUTH EDU			2	1.C FE	7,000,000	80.0960	5,606,720	7,000,000	7,000,000					3.384	3.380	JJ	118,440	236,880	12/05/2019	01/01/2043
542433-NB-9	LONG BEACH CA UNIF SCH DIST	@			1.D FE	577,190	69.7170	697,170	1,000,000	714,773		20,423				2.920	N/A			08/11/2016	08/01/2035
542433-ND-5	LONSCD 5.914 8/1/2025				1.D FE	2,810,000	100.8720	2,834,503	2,810,000	2,810,000					5.914	5.910	FA	69,243	166,183	04/20/2011	08/01/2025
542433-QL-4	CA LONG BEACH USD 2008D-1	@		1,2	1.D FE	1,014,300	59.3170	1,482,925	2,500,000	1,472,685		60,650				4.250	N/A			02/06/2015	08/01/2036
542433-QN-0	CA LONG BEACH USD 2008D-1	@		1,2	1.D FE	1,478,320	54.0930	2,163,720	4,000,000	2,153,874		89,512				4.290	N/A			02/06/2015	08/01/2038
544351-LU-1	CA CITY OF LOS ANGELES 2017A	CF		2	1.C FE	970,660	89.3190	893,190	1,000,000	980,458		1,669			3.300	3.540	MS	20,900	23,100	07/06/2017	09/01/2033
54438C-PC-0	CA LA COMM COLLEGE DISTRICT GO				1.B FE	2,763,978	115.4330	2,424,093	2,100,000	2,599,662		(33,983)			6.680	4.040	FA	58,450	140,280	09/25/2018	08/01/2036
54438C-XY-3	LOS ANGELES CALIF CMNTY COLLEG			2	1.B FE	4,346,568	102.7010	4,534,249	4,415,000	4,352,724		3,705			4.000	4.140	FA	73,583	176,600	05/13/2022	08/01/2036
54438C-YT-3	CA LACCD GO 2020			1	1.B FE	4,000,000	78.3630	3,134,520	4,000,000	4,000,000					2.825	2.820	FA	47,083	113,000	10/30/2020	08/01/2039
544445-GX-1	LOS ANGELES CALIF DEPT ARPTS R			2	1.D FE	551,080	105.2790	526,395	500,000	544,314		(1,439)			5.000	4.320	MN	3,194	25,000	11/14/2018	05/15/2043
54445C-AC-7	CA LAX CFC 2022 GREEN				1.E FE	3,605,000	91.9910	3,316,276	3,605,000	3,605,000					3.358	3.350	MN	15,468	121,056	03/03/2022	05/15/2031
54445C-AK-9	LOS ANGELES CALIF DEPT ARPTS C			1	1.E FE	2,487,930	87.5190	2,625,570	3,000,000	2,498,721		9,635			4.242	5.490	MN	16,261	127,260	11/15/2022	05/15/2048
544646-XS-6	LOSSCD 1.54 9/15/2025				1.D FE	45,000,000	102.3950	46,077,750	45,000,000	45,000,000					1.540	1.540	MJSD	30,800	693,000	10/01/2009	09/15/2025
544646-XT-4	LOSSCD 1.54 9/15/2025				1.D FE	1,600,000	94.0340	1,880,680	2,000,000	1,909,786		49,921			1.540	4.290	MJSD	1,369	30,800	12/14/2016	09/15/2025
544646-ZR-6	LOSSCD 6.758 7/1/2034				1.D FE	4,101,266	112.9540	3,388,620	3,000,000	3,742,853		(74,225)			6.758	3.380	JJ	101,370	202,740	09/11/2019	07/01/2034
54627R-AL-4	LA UTILITIES RESTOR CORP 2022A				1.A FE	13,445,583	97.7630	13,144,805	13,445,583	13,445,583					3.615	3.610	FA	230,206	558,456	05/12/2022	02/01/2029
546410-DA-6	LA STAD EXPO DIST 2023B HOT				1.F FE	2,190,000	100.3570	2,197,818	2,190,000	2,190,000					5.300	5.300	JJ	59,325		06/16/2023	07/01/2025
546410-DC-2	LA STAD EXPO DIST 2023B HOT				1.F FE	3,280,000	101.4990	3,329,167	3,280,000	3,280,000					5.115	5.110	JJ	85,750		06/16/2023	07/01/2027
546475-VS-0	LOUISIANA ST GAS & FUELS TAX R			1	1.D FE	9,000,000	82.4130	7,417,143	9,000,000	9,000,000					3.052	3.050	MN	45,780	274,680	01/13/2022	05/01/2038
54651T-BN-4	LOUISIANA ST TRANSN AUTH			2	1.E FE	285,000	75.1510	214,181	285,000	285,000					3.080	3.080	FA	3,316	8,778	01/07/2021	08/15/2043
546589-QW-5	LOUISVILLE & JEFFERSON CNTY KY MET				1.D FE	5,041,520	108.5140	4,340,560	4,000,000	4,804,487		(34,940)			5.980	4.220	MN	30,564	239,200	03/10/2016	05/15/2040
547252-KX-3	LOVSCD 0 6/15/2024	@			1.C FE	3,000,000	100.3140	3,009,420	3,000,000	3,000,000							N/A			07/23/2009	06/15/2024
549220-3P-4	TX LUBBOCK ISD 2019			2	1.A FE	5,000,000	84.3550	4,217,770	5,000,000	5,000,000					3.077	3.070	FA	58,121	153,850	10/30/2019	02/15/2039
549220-3Q-2	TX LUBBOCK ISD 2019			2	1.A FE	2,000,000	79.5440	1,590,872	2,000,000	2,000,000					3.177	3.170	FA	24,004	63,540	10/30/2019	02/15/2043
561824-F6-5	VA CITY OF MANASSAS GO 2021			2	1.B FE	2,009,899	75.0040	2,032,608	2,710,000	2,026,196		16,297			2.000	4.300	JJ	27,100	27,100	06/27/2023	01/01/2039
561824-F7-3	VA CITY OF MANASSAS GO 2021			2	1.B FE	754,302	73.1880	761,155	1,040,000	760,376		6,075			2.000	4.350	JJ	10,400	10,400	06/27/2023	01/01/2040
561824-F8-1	VA CITY OF MANASSAS GO 2021			2	1.B FE	1,961,603	71.5230	1,981,187	2,770,000	1,977,335		15,732			2.000	4.410	JJ	27,700	27,700	06/27/2023	01/01/2041
564538-CS-3	CA MANTECA USD 2006	@			2.B FE	3,593,700	79.4230	4,324,582	5,445,000	4,407,122		121,203				2.800	N/A			08/29/2016	08/01/2031
564538-CX-2	CA MANTECA USD 2006	@			2.B FE	2,905,088	65.3730	3,500,724	5,355,000	3,637,583		110,090				3.090	N/A			08/29/2016	08/01/2036
56453R-BL-7	CA MANTECA REDEV 2020B			1	1.C FE	4,947,858	76.0920	3,956,794	5,200,000	4,976,094		7,910			3.207	3.510	AO	41,691	166,764	03/23/2020	10/01/2042
56678P-AM-9	AZ HONOR HEALTH 2018A			2	1.F FE	558,400	107.6150	538,075	500,000	530,676		(5,943)			5.000	3.560	MS	8,333	25,000	12/06/2018	09/01/2034
56678P-AR-8	AZ HONOR HEALTH 2018A			2	1.F FE	498,305	101.4700	507,350	500,000	498,597		68			4.125	4.150	MS	6,875	20,625	12/06/2018	09/01/2038
56781R-JX-6	CA MARIN CCD 2016B-1				1.A FE	4,000,000	92.3320	3,693,260	4,000,000	4,000,000					4.032	4.030	FA	67,200	161,280	01/25/2019	08/01/2038
56781R-LH-8	CA MARIN CCD 2021B			2	1.A FE	2,000,000	75.6780	1,513,560	2,000,000	2,000,000					2.640	2.640	FA	22,000	52,800	08/25/2021	08/01/2039
56781R-LK-1	CA MARIN CCD 2021B			2	1.A FE	2,952,375	73.7100	2,211,300	3,000,000	2,956,286		2,035			2.699	2.800	FA	33,738	80,970	01/19/2022	08/01/2041
569203-NS-7	OR SALEM-KEIZER SD 24J 2020A	@		1,3	1.B FE	1,689,160	49.6190	1,364,523	2,750,000	1,847,569		46,938				2.590	N/A			06/25/2020	06/15/2039
57419R-5K-7	MD HOUSING COMM DEV SER 2019A	CF		2	1.B FE	495,000	100.0820	495,406	495,000	495,000					3.375	3.370	MS	5,569	16,706	03/08/2019	09/01/2034
57419R-7W-9	MD MARYLAND COMM DEV HSG AUTH 2019	CF		2	1.B FE	3,000,000	91.0810	2,732,430	3,000,000	3,000,000					3.200	3.200	MS	32,000	96,000	05/23/2019	09/01/2039
57419T-5Q-0	MD DEPT HSG COMM DEV 2023F			2	1.B FE	9,700,000	104.5550	10,141,835	9,700,000	9,700,000					6.145	6.140	MS	77,820		11/09/2023	09/01/2038

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
57419T-5R-8	MD DEPT HSG COMM DEV 2023F			2	1.B FE	2,000,000	104.2120	2,084,240	2,000,000	2,000,000					6.232	6.230	MS	16,272		11/09/2023	09/01/2043
57419T-5T-4	MD DEPT HSG COMM DEV 2023F			2	1.B FE	3,000,000	105.7390	3,172,170	3,000,000	3,000,000					6.362	6.360	MS	24,918		11/09/2023	09/01/2053
574218-4K-6	MD UNIV OF MD MED SYS 2017E				1.F FE	2,650,000	82.5570	2,187,761	2,650,000	2,650,000					4.165	4.160	JJ	55,186	110,373	12/13/2017	07/01/2048
575579-ZR-1	MA MASS BAY TRANSPORT AUTH 2016A	@		1,2	1.B FE	3,826,592	76.0720	4,260,032	5,600,000	4,623,866		116,584				2.570	N/A			07/20/2016	07/01/2031
575579-ZS-9	MA MASS BAY TRANSPORT AUTH 2016A	@		1,2	1.B FE	5,947,920	72.9660	6,566,940	9,000,000	7,213,528		185,351				2.620	N/A			07/20/2016	07/01/2032
575579-ZT-7	MA MASS BAY TRANSPORT AUTH 2016A	@		1,2	1.B FE	319,275	69.9060	349,530	500,000	388,629		10,172				2.670	N/A			07/20/2016	07/01/2033
57582P-UE-8	MAS 5.456 12/1/2039				1.B FE	7,438,500	104.8200	6,289,200	6,000,000	7,101,153		(49,127)			5.456	3.890	JJ	163,680	327,360	03/04/2016	12/01/2039
57586N-3B-5	MASSACHUSETTS MFA 2018C			2	1.C FE	1,700,000	92.1100	1,565,870	1,700,000	1,700,000					4.621	4.620	JD	6,546	78,557	10/30/2018	12/01/2038
57586N-5H-0	MA MASS HOUSING FIN AGCY 2019A	CF		2	1.C FE	2,300,000	87.3850	2,009,855	2,300,000	2,300,000					3.050	3.050	JD	5,846	70,150	06/13/2019	12/01/2039
57586N-MW-8	MA STATE HOUSING FIN AGENCY 2012C			1,2	1.C FE	100,000	98.3000	98,300	100,000	100,000					4.029	4.020	JD	336	4,029	09/14/2012	12/01/2027
57586N-YT-2	MA HFA MULTI-FAM 2015B			1,2	1.C FE	535,000	92.5070	494,912	535,000	535,000					4.314	4.310	JD	1,923	23,633	03/18/2015	12/01/2035
57587A-RE-0	MA HOUSING FINANCE AGCY 2016C	CF		1,2	1.C FE	1,235,000	90.6630	1,119,688	1,235,000	1,235,000					4.750	4.750	JD	4,889	58,663	03/16/2016	12/01/2045
575896-WR-2	MA MASS PORT AUTH 2021C			2	1.C FE	2,000,000	74.1060	1,482,116	2,000,000	2,000,000					2.719	2.710	JJ	27,190	54,380	02/04/2021	07/01/2042
575898-CT-6	MASTRN 6.352 7/1/2037				1.F FE	2,000,000	110.5990	2,211,980	2,000,000	2,000,000					6.352	6.350	JJ	63,520	127,040	06/09/2011	07/01/2037
575898-DN-8	MASS PORT AUTH BOSFUEL PROJECT				1.E FE	1,215,360	106.8710	1,068,710	1,000,000	1,127,677		(21,397)			5.000	2.500	JJ	25,000	50,000	09/19/2019	07/01/2037
575898-DP-3	MASS PORT AUTH BOSFUEL PROJECT				1.E FE	1,211,500	106.0500	1,060,500	1,000,000	1,125,487		(21,002)			5.000	2.540	JJ	25,000	50,000	09/19/2019	07/01/2038
575898-DQ-1	MASS PORT AUTH BOSFUEL PROJECT				1.E FE	1,207,650	105.6070	1,056,070	1,000,000	1,123,299		(20,609)			5.000	2.580	JJ	25,000	50,000	09/19/2019	07/01/2039
575898-DU-2	MASS PORT AUTH BOSFUEL PROJECT			1,2	1.E FE	2,090,000	80.8130	1,688,992	2,090,000	2,090,000					3.660	3.660	JJ	38,247	76,494	09/19/2019	07/01/2049
576051-ZT-6	MASSACHUSETTS ST WTR RESOURCES			2	1.B FE	4,876,996	77.4490	3,872,450	5,000,000	4,886,213		4,856			2.823	2.990	FA	58,813	141,150	01/26/2022	08/01/2041
584556-GW-8	MS UNIV MS MED 2020B			1	1.C FE	11,000,000	75.1530	8,266,819	11,000,000	11,000,000					2.917	2.910	JD	26,739	320,870	10/01/2020	06/01/2041
586054-AD-0	NY MSKCC 2020			1	1.D FE	4,000,000	70.8340	2,833,360	4,000,000	4,000,000					2.955	2.950	JJ	59,100	118,200	06/09/2020	01/01/2050
59164G-EZ-1	CO METRO WASTEWATER 2019B			2	1.B FE	6,185,000	84.0550	5,198,802	6,185,000	6,185,000					3.013	3.010	AO	46,589	186,354	11/15/2019	04/01/2036
59164G-FA-5	CO METRO WASTEWATER 2019B			2	1.B FE	12,756,875	80.3160	10,240,290	12,750,000	12,754,131		(714)			3.158	3.150	AO	100,661	402,645	01/07/2020	04/01/2041
591745-8A-5	METROPOLITAN ATLANTA RAPID TRA			2	1.A FE	2,917,565	81.3340	2,846,690	3,500,000	2,974,365		34,666			2.641	4.310	JJ	46,218	92,435	05/02/2022	07/01/2035
591745-8C-1	MET ATLANTA GA RAPID TRANSIT A			2	1.A FE	1,999,622	73.5800	1,471,600	2,000,000	1,999,645		12			2.981	2.980	JJ	29,810	59,620	01/03/2022	07/01/2045
592112-TN-6	TN MET NASHVILLE COUNTY GO 2018			2	1.B FE	1,017,650	103.1870	1,031,870	1,000,000	1,008,978		(1,798)			4.000	3.780	JJ	20,000	40,000	10/16/2018	07/01/2036
592112-TP-1	TN MET NASHVILLE COUNTY GO 2018			2	1.B FE	1,520,355	102.4390	1,536,585	1,500,000	1,510,393		(2,078)			4.000	3.830	JJ	30,000	60,000	11/02/2018	07/01/2037
592112-TQ-9	TN MET NASHVILLE COUNTY GO 2018			2	1.B FE	7,083,860	101.7690	7,123,830	7,000,000	7,042,672		(8,528)			4.000	3.850	JJ	140,000	280,000	10/16/2018	07/01/2038
592481-LU-7	METRO ST. LOUIS SEWER DIST			2	1.B FE	9,055,000	83.7020	7,579,216	9,055,000	9,055,000					3.159	3.150	MN	47,675	286,047	11/20/2019	05/01/2038
59333H-BH-8	MIAMI-DADE CNTY FLA PROFESSIONAL S	@			1.E FE	6,108,200	37.6340	10,537,520	28,000,000	9,990,117		516,690				5.380	N/A			09/23/2014	10/01/2045
59333H-CA-2	MIAMI-DADE CNTY FLA PROFESSIONAL S	@			1.E FE	10,341,000	40.1670	18,075,150	45,000,000	16,772,247		853,111				5.280	N/A			09/23/2014	10/01/2044
59333M-XE-0	MIAEDU 0 12/15/2026	@			1.E FE	23,575,360	98.2360	31,435,520	32,000,000	30,340,591		541,744				1.800	N/A			11/30/2009	12/15/2026
59333N-NL-3	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	990,510	48.6890	1,460,670	3,000,000	1,349,894		59,387				4.550	N/A			02/09/2017	10/01/2041
59333N-NP-4	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	1,406,500	41.6950	2,605,938	6,250,000	2,224,947		108,037				5.040	N/A			10/08/2014	10/01/2044
59333N-NQ-2	FL MIAMI-DADE CNTY SPL OBLIG	@			1.E FE	14,257,224	39.5750	22,913,925	57,900,000	21,123,541		954,639				4.660	N/A			01/29/2016	10/01/2045
59333P-2Q-0	FL MIAMI DADE AIRPORT 2017B			2	1.E FE	4,500,000	90.5670	4,075,515	4,500,000	4,500,000					3.554	3.550	AO	39,983	159,930	08/11/2017	10/01/2032
59333P-2R-8	FL MIAMI DADE AIRPORT 2017B			2	1.E FE	1,302,063	86.3100	1,078,875	1,250,000	1,276,601		(6,588)			3.732	3.120	AO	11,663	46,650	12/09/2019	10/01/2037
59333P-6M-5	MIAMI-DADE CNTY FLA AVIATION R			1	1.E FE	135,000	79.2110	106,935	135,000	135,000					3.270	3.270	AO	1,104	4,415	12/03/2020	10/01/2041
59333P-V7-0	FL MIAMI DADE AIRPORT 2016B			1,2	1.E FE	6,675,000	88.9770	5,939,215	6,675,000	6,675,000					3.656	3.650	AO	61,010	244,038	08/04/2016	10/01/2034

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
59333P-W3-8	FL MIAMI DADE AIRPORT 2016B			1,2	1.E FE	1,500,000	89.5240	1,342,860	1,500,000	1,500,000					3.406	3.400	AO	12,773	51,090	08/04/2016	10/01/2032
59335K-CX-3	FL MIAMI SEAPORT SNR 2021 A3			2	1.F FE	6,000,000	78.2660	4,695,960	6,000,000	6,000,000					2.562	2.560	AO	38,430	153,720	08/19/2021	10/01/2035
59335K-CY-1	FL MIAMI SEAPORT SNR 2021 A3			2	1.F FE	6,000,000	77.5020	4,650,120	6,000,000	6,000,000					2.662	2.660	AO	39,930	159,720	08/19/2021	10/01/2036
59335K-CZ-8	FL MIAMI SEAPORT SNR 2021 A3			2	1.F FE	4,000,000	76.3220	3,052,880	4,000,000	4,000,000					2.712	2.710	AO	27,120	108,480	08/19/2021	10/01/2037
59335K-DA-2	FL MIAMI SEAPORT SNR 2021 A3			2	1.F FE	3,000,000	75.1450	2,254,350	3,000,000	3,000,000					2.762	2.760	AO	20,715	82,860	08/19/2021	10/01/2038
59447P-D8-1	MI DETROIT WATER SR LIEN 2014D2 AG			1,2	1.D FE	3,802,610	100.7170	3,525,095	3,500,000	3,518,342		(35,630)			5.000	3.930	JJ	87,500	175,000	08/28/2014	07/01/2027
59447T-J2-0	MICHIGAN FIN AUTH REV	@			2.B FE	1,080,390	27.1140	1,220,144	4,500,000	1,290,925		73,072				5.910	N/A			01/08/2021	06/01/2045
594654-EU-5	MI MICHIGAN STATE HOUSING DEV AUTH	CF		2	1.C FE	2,641,428	94.8870	2,362,686	2,490,000	2,616,529		(6,055)			3.650	3.230	JD	7,574	90,885	08/27/2019	12/01/2039
59465M-6K-6	MI MICHIGAN STATE HSG DEV 2019A			2	1.B FE	1,000,000	86.6530	866,530	1,000,000	1,000,000					3.000	3.000	AO	7,500	30,000	07/11/2019	10/01/2039
59465M-6L-4	MI MICHIGAN STATE HSG DEV 2019A	CF		2	1.B FE	1,000,000	84.9550	849,550	1,000,000	1,000,000					3.250	3.250	AO	8,125	32,500	07/11/2019	10/01/2044
59465M-6M-2	MI MICHIGAN STATE HSG DEV 2019A	CF		2	1.B FE	3,254,875	83.6770	2,719,503	3,250,000	3,252,681		(513)			3.350	3.330	AO	27,219	108,875	07/16/2019	10/01/2049
594698-SJ-2	MICHIGAN ST STRATEGIC FD LTD O			2	1.C FE	210,000	77.9220	163,637	210,000	210,000					3.225	3.220	MS	2,258	6,773	06/23/2021	09/01/2047
597502-CB-7	TX MIDLAND CNTY HOSP DIST 2021A			2	1.D FE	3,168,715	74.8020	2,431,065	3,250,000	3,171,574		2,578			2.873	3.020	MN	11,931	93,373	11/14/2022	05/15/2041
60012P-FR-0	CA MILLBRAE SCH DIST 2019			2	1.B FE	1,000,000	79.5420	795,420	1,000,000	1,000,000					3.229	3.220	JJ	16,145	32,290	11/01/2019	07/01/2042
60535Q-TW-0	MS HOME CORP HOUSING REV			2	1.A FE	2,490,000	81.7830	2,036,397	2,490,000	2,490,000					2.875	2.870	JD	5,966	71,588	09/10/2019	12/01/2043
60637B-VB-3	MO - MISSOURI HOUSING DEV COMMUNIT	CF		2	1.B FE	445,000	88.2870	392,877	445,000	445,000					3.000	3.000	MN	2,225	13,362	06/27/2019	11/01/2039
60637B-VC-1	MO - MISSOURI HOUSING DEV COMMUNIT	CF		2	1.B FE	1,150,000	87.4480	1,005,652	1,150,000	1,150,000					3.200	3.200	MN	6,133	36,800	06/27/2019	11/01/2044
60637B-VD-9	MO - MISSOURI HOUSING DEV COMMUNIT			2	1.B FE	1,215,978	86.4620	1,041,867	1,205,000	1,215,449		(86)			3.350	3.290	MN	6,728	40,381	07/02/2019	11/01/2049
60637B-WJ-5	MO MISSOURI HOUSING DEV COMM 2019C			2	1.B FE	775,000	82.6630	640,638	775,000	775,000					3.000	3.000	MN	3,875	23,262	10/10/2019	11/01/2044
61212L-TM-1	MONTANA ST BRD OF RGTS HGR EDU			2	1.D FE	978,240	71.7590	717,590	1,000,000	980,037		837			2.797	2.940	MN	3,574	27,970	09/28/2021	11/15/2043
616871-MF-3	MORENO VLY CA UNIF SCH DIST			2	1.D FE	2,000,000	82.8330	1,656,662	2,000,000	2,000,000					3.819	3.810	FA	31,825	76,380	02/16/2022	08/01/2044
625506-HX-1	MUL 0 6/1/2029	@			1.A FE	5,407,439	78.4810	16,422,149	20,925,000	14,739,373		923,350				6.570	N/A			06/25/2008	06/01/2029
625506-HY-9	MUL 0 6/1/2030	@			1.A FE	4,387,218	74.7050	13,558,958	18,150,000	11,976,380		751,344				6.580	N/A			06/25/2008	06/01/2030
626905-PZ-0	CA MURRIETA VALLEY USD 2021			2	1.C FE	3,000,000	72.5460	2,176,380	3,000,000	3,000,000					2.934	2.930	MS	29,340	88,020	07/15/2021	09/01/2044
62750P-AA-4	TX HOUSTON MUS FINE ARTS			2	1.B FE	7,000,000	69.4010	4,858,070	7,000,000	7,000,000					2.853	2.850	FA	83,213	199,710	09/28/2021	08/01/2051
62952E-AE-7	NY NYU HOSP CENTER 2017A			2	1.F FE	4,056,800	90.7940	3,631,760	4,000,000	4,048,177		(1,447)			4.368	4.270	JJ	87,360	174,720	05/23/2017	07/01/2047
62954R-AA-4	NY NYU LANGONE HOSP 2020B			1	1.F FE	8,000,000	71.0830	5,686,640	8,000,000	8,000,000					3.380	3.380	JJ	135,200	270,400	01/28/2020	07/01/2055
630361-4J-9	NAPA VALLEY CALIF UNI SCH DIST				1.E FE	3,757,200	114.8100	3,157,275	2,750,000	3,531,089		(31,254)			6.507	4.150	FA	74,559	178,943	03/17/2022	08/01/2043
63609W-AQ-5	NATIONAL FIN AUTH NH HOSP FACS			2	1.C FE	750,000	76.9770	577,328	750,000	750,000					3.172	3.170	MN	3,965	23,790	10/07/2021	05/01/2041
63609W-AR-3	NATIONAL FIN AUTH NH HOSP FACS			2	1.C FE	1,250,000	71.6830	896,043	1,250,000	1,250,000					3.272	3.270	MN	6,816	40,900	10/07/2021	05/01/2051
63861U-AA-7	OH NATIONWIDE CHILDRENS HOSPITAL			1	1.C FE	4,000,000	93.6400	3,745,600	4,000,000	4,000,000					4.556	4.550	MN	30,373	182,240	05/03/2022	11/01/2052
63968M-UR-8	NE INV FIN AUTH SFM 2019D				1.A FE	365,000	85.7740	313,075	365,000	365,000					2.600	2.600	MS	3,163	9,490	10/03/2019	09/01/2034
641279-NS-9	NV ST HSG DIV 2019B			2	1.B FE	460,000	88.2970	406,166	460,000	460,000					3.000	3.000	AO	3,450	13,800	07/10/2019	10/01/2039
641279-NT-7	NV ST HSG DIV 2019B	CF		2	1.B FE	455,000	88.3720	402,093	455,000	455,000					3.250	3.250	AO	3,697	14,788	07/10/2019	10/01/2044
641279-VY-7	NV NEVADA HOUSING SFM 2023E			2	1.B FE	1,500,000	102.2530	1,533,795	1,500,000	1,500,000					5.902	5.900	AO	23,116		08/30/2023	10/01/2048
641462-KE-5	NEVADA ST			2	1.B FE	2,422,850	75.5170	2,526,044	3,345,000	2,447,369		24,519			2.000	4.430	MN	11,150	33,450	05/22/2023	05/01/2039
64469D-VP-3	NH HFA SINGLE FAM MTGE 2014A			1,2	1.B FE	995,000	96.9190	964,344	995,000	995,000					4.220	4.220	JJ	20,995	41,989	07/11/2014	07/01/2029
64577B-4K-7	NJ MONTCLAIR PROP LLC STD HSG	CF		2	1.E FE	1,579,298	105.1140	1,471,596	1,400,000	1,471,638		(19,456)			5.000	3.400	JD	5,833	70,000	12/21/2017	06/01/2037
64577B-4L-5	NJ MONTCLAIR PROP LLC STD HSG	CF		2	1.E FE	2,245,860	103.2380	2,064,760	2,000,000	2,098,393		(26,688)			5.000	3.460	JD	8,333	100,000	12/21/2017	06/01/2042
646066-7K-0	NJ COLLEGE OF NEW JERSEY 2020D			1	1.F FE	10,000,000	80.2720	8,027,190	10,000,000	10,000,000					3.513	3.510	JJ	175,650	351,300	06/19/2020	07/01/2042

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
646108-G9-5	NEW JERSEY ST HSG & MTGE FIN A	CF		2	1.D FE	2,000,000	85.0590	1,701,180	2,000,000	2,000,000					3.300	3.300	MN	11,000	66,000	12/04/2019	11/01/2034
646108-H2-9	NEW JERSEY ST HSG & MTGE FIN A	CF		2	1.D FE	4,645,000	82.6360	3,838,442	4,645,000	4,645,000					3.600	3.600	MN	45,636	149,454	12/04/2019	11/01/2039
646136-EW-7	NEW JERSEY ST TRANSN TR FD AUTH	@			1.E FE	12,650,880	73.2530	17,580,720	24,000,000	16,628,191		601,745				3.720	N/A			07/25/2016	12/15/2033
646139-W3-5	NEW JERSEY ST TPK AUTH TPK REV			1	1.E FE	1,659,849	124.5970	1,268,397	1,018,000	1,557,196		(25,529)			7.414	3.160	JJ	37,737	75,475	10/04/2019	01/01/2040
646139-X8-3	NJSTRN 7.102 1/1/2041				1.E FE	10,181,500	120.8890	9,671,120	8,000,000	9,626,899		(80,712)			7.102	4.980	JJ	284,080	568,160	02/08/2016	01/01/2041
646140-EA-7	NJ TURNPIKE			2	1.E FE	1,491,970	75.1350	1,127,025	1,500,000	1,492,672		356			2.782	2.820	JJ	20,865	41,730	12/28/2021	01/01/2040
647201-FW-7	NM NEW MEXICO MTGE FIN AGCY 2019C	CF			1.A FE	700,000	89.7060	627,942	700,000	700,000					3.600	3.600	JJ	12,600	25,200	04/11/2019	07/01/2044
647201-HA-3	NM NEW MEXICO MFA 2019D			2	1.A FE	1,045,000	87.6550	915,995	1,045,000	1,045,000					3.250	3.250	JJ	16,981	33,963	07/10/2019	07/01/2044
647201-HB-1	NM NEW MEXICO MFA 2019D	CF		2	1.A FE	1,745,000	87.6390	1,529,301	1,745,000	1,745,000					3.350	3.350	JJ	29,229	58,458	07/10/2019	07/01/2049
64971M-4P-4	NYCGEN 5.508 8/1/2037				1.A FE	2,700,151	103.0490	2,225,858	2,160,000	2,514,035		(26,631)			5.508	3.640	FA	49,572	118,973	02/08/2016	08/01/2037
64971P-KQ-7	NY YANKEE STADIUM 2020B				1.E FE	1,000,000	80.3870	803,870	1,000,000	1,000,000					2.781	2.780	MS	9,270	27,810	09/24/2020	03/01/2035
64972E-D6-3	NY NYC HDC 2021J MF SUST	CF		2	1.C FE	15,000,000	70.7580	10,613,700	15,000,000	15,000,000					2.878	2.870	MN	97,852	405,798	10/14/2021	11/01/2041
64972E-FE-4	NY NYC HDC 2019			2	1.C FE	1,455,000	90.9590	1,323,453	1,455,000	1,455,000					3.550	3.550	MN	8,609	51,653	04/05/2019	11/01/2044
64972E-GM-5	NY HSG DEV CORP 2019F			2	1.C FE	2,000,000	83.3170	1,666,340	2,000,000	2,000,000					3.720	3.720	MN	12,400	74,400	06/13/2019	11/01/2039
64972E-HJ-1	NY NYC HDC 2019			2	1.C FE	9,015,000	89.6370	8,080,776	9,015,000	9,015,000					3.000	3.000	MN	45,075	282,787	06/13/2019	11/01/2039
64972G-SK-1	NEW YORK CITY NY MUNI WTR FIN AUTH			1	1.B FE	2,183,500	99.5260	2,189,572	2,200,000	2,184,810		337			4.000	4.040	JD	3,911	88,000	03/23/2020	06/15/2049
64986H-AB-2	NYSHSG 2.618 07/01/41				1.A FE	12,000,000	69.4080	8,328,960	12,000,000	12,000,000					2.618	2.610	MON	27,053	318,523	12/10/2021	07/01/2041
64987D-WS-9	NEW YORK ST HSG FIN AGY			2	1.C FE	440,000	93.7260	412,394	440,000	440,000					3.700	3.700	MN	2,713	16,280	03/13/2019	11/01/2044
64987D-XM-1	NEW YORK ST HSG FIN AGY			2	1.C FE	560,000	93.7260	524,866	560,000	560,000					3.700	3.700	MN	3,453	20,720	03/13/2019	11/01/2044
64987J-MN-8	NY STATE HFA 2021G SUS	CF		2	1.C FE	3,755,000	74.8210	2,809,529	3,755,000	3,755,000					2.400	2.400	MN	15,020	90,120	09/22/2021	11/01/2041
64987J-NR-8	NY STATE HFA 2021H SOC	CF		2	1.C FE	3,245,000	74.8210	2,427,941	3,245,000	3,245,000					2.400	2.400	MN	12,980	77,880	09/22/2021	11/01/2041
64988Y-AC-1	NY STATE MORTGAGE AGCY SER 217	CF		2	1.B FE	5,525,720	92.6570	5,091,502	5,495,000	5,522,419		(865)			3.800	3.760	AO	52,203	208,810	12/13/2019	04/01/2045
64988Y-CA-3	NY STATE OF NY MTGE AGCY 220	CF		2	1.B FE	4,000,000	83.6970	3,347,880	4,000,000	4,000,000					2.600	2.600	AO	26,001	104,000	09/12/2019	10/01/2039
64988Y-CB-1	NY STATE OF NY MTGE AGCY 220	CF		2	1.B FE	11,000,000	80.2520	8,827,720	11,000,000	11,000,000					2.850	2.850	AO	78,375	313,500	09/12/2019	10/01/2044
64988Y-CC-9	NY STATE OF NY MTGE AGCY 220	CF		2	1.B FE	12,730,000	79.0100	10,057,973	12,730,000	12,730,000					2.950	2.950	AO	93,884	375,535	09/12/2019	10/01/2049
64989K-GQ-3	NY POWER AUTHORITY 2007C				1.C FE	17,622,500	107.6780	14,321,174	13,300,000	17,000,475		(206,128)			5.905	3.370	MN	100,352	785,365	10/29/2020	11/15/2037
64989K-LD-6	NY STATE POWER AUTHORITY 2020A			1	1.C FE	3,257,700	100.6000	3,018,000	3,000,000	3,233,303		(7,014)			4.000	3.480	MN	15,333	120,000	04/30/2020	11/15/2045
649902-2E-2	NY DORM-TXB-H-GEN PUR	@			1.B FE	5,331,624	102.0470	4,673,753	4,580,000	4,920,911		(57,084)				3.730	N/A	71,325	242,236	10/20/2015	03/15/2033
649902-T3-7	NY DASNY PIT 2010D				1.B FE	8,992,008	104.6360	7,219,884	6,900,000	8,329,789		(96,863)			5.600	3.440	MS	113,773	386,400	05/25/2016	03/15/2040
649902-ZQ-9	NEW YORK ST DORM AUTH ST PERS INCO				1.B FE	8,288,315	103.5440	6,678,588	6,450,000	7,515,538		(112,579)			5.628	3.290	MS	106,885	363,006	06/22/2016	03/15/2039
649902-ZR-7	NYSHGR 0 9/15/2025	@			1.B FE	8,638,000	99.6770	9,967,700	10,000,000	9,844,187		90,206				0.920	N/A			10/08/2009	09/15/2025
64990C-7K-1	NY NEW YORK UNIVERSITY 2018B			2	1.D FE	1,037,290	95.6510	956,510	1,000,000	1,033,912		(735)			4.850	4.610	JJ	24,250	48,500	11/19/2018	07/01/2048
64990C-ZW-4	NY NEW YORK UNIV 2017B			2	1.D FE	4,000,000	90.3260	3,613,040	4,000,000	4,000,000					3.998	3.990	JJ	79,960	159,920	05/17/2017	07/01/2039
64990F-PV-0	NEW YORK ST DORM AUTH ST PERS			1	1.B FE	15,869,120	99.7300	15,956,800	16,000,000	15,882,434		3,577			4.000	4.050	FA	241,778	640,000	03/20/2020	02/15/2047
64990F-RB-2	NEW YORK ST DORM AUTH REVS ST			1	1.B FE	17,000,000	81.7500	13,897,500	17,000,000	17,000,000					3.110	3.110	FA	199,731	528,700	12/19/2019	02/15/2039
64990F-Z3-1	NY DASNY PIT 2022B			1	1.B FE	3,500,000	90.8670	3,180,345	3,500,000	3,500,000					3.709	3.700	MS	38,223	129,815	03/16/2022	03/15/2034
64990F-Z4-9	NY DASNY PIT 2022B			1	1.B FE	8,500,000	90.9340	7,729,390	8,500,000	8,500,000					3.849	3.840	MS	96,332	327,165	03/16/2022	03/15/2035
64990F-Z5-6	NY DASNY PIT 2022B			1	1.B FE	14,494,629	90.5470	13,133,842	14,505,000	14,495,533		534			3.999	4.000	MS	170,794	580,055	03/22/2022	03/15/2037
64990G-A6-9	NY NEW YORK UNIV 2020B			1	1.D FE	43,865,000	75.7970	33,248,354	43,865,000	43,865,000					2.694	2.690	JJ	590,862	1,181,723	02/26/2020	07/01/2040
64990G-A7-7	NY NEW YORK UNIV 2020B			1	1.D FE	16,790,000	72.3650	12,150,084	16,790,000	16,790,000					2.774	2.770	JJ	232,877	465,755	02/26/2020	07/01/2043
64990G-JY-9	NY DORM AUTH NYU 2018B-1			1,2	1.D FE	3,003,231	90.3660	2,710,980	3,000,000	3,002,677		(113)			4.294	4.280	JJ	64,410	128,820	02/13/2019	07/01/2044
64990G-WW-8	NEW YORK ST DORM AUTH REV	CF		1	1.E FE	12,007,910	83.0350	9,964,200	12,000,000	12,006,414		(380)			3.142	3.130	JJ	197,946	367,614	11/22/2019	07/01/2043
65000B-NL-8	NY DASNY SCH DIST 2022A				1.D FE	641,040	103.9740	623,844	600,000	622,246		(12,238)			5.000	2.810	AO	7,500	38,833	05/13/2022	10/01/2025
65000B-NM-6	NY DASNY SCH DIST 2022A				1.D FE	975,753	106.6380	959,742	900,000	949,541		(17,069)			5.000	2.900	AO	11,250	58,250	05/13/2022	10/01/2026
65000B-NN-4	NY DASNY SCH DIST 2022A				1.D FE	494,195	109.2580	491,661	450,000	481,988		(7,949)			5.000	2.980	AO	5,625	29,125	05/13/2022	10/01/2027
65000B-NP-9	NY DASNY SCH DIST 2022A				1.D FE	497,988	111.7750	502,988	450,000	487,042		(7,129)			5.000	3.120	AO	5,625	29,125	05/13/2022	10/01/2028
65000B-NQ-7	NY DASNY SCH DIST 2022A				1.D FE	1,804,936	114.0290	1,852,971	1,625,000	1,770,232		(22,603)			5.000	3.280	AO	20,313	105,174	05/13/2022	10/01/2029
65000B-NR-5	NY DASNY SCH DIST 2022A				1.D FE	1,394,388	116.0830	1,451,038	1,250,000	1,370,393		(15,627)			5.000	3.390	AO	15,625	80,903	05/13/2022	10/01/2030
65000B-NS-3	NY DASNY SCH DIST 2022A			2	1.D FE	2,269,596	116.3910	2,386,016	2,050,000	2,237,882		(20,648)			5.000	3.630	AO	25,625	132,681	05/13/2022	10/01/2031

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
65000B-NT-1	NY DASNY SCH DIST 2022A			2	1.D FE	1,100,320	116.1820	1,161,820	1,000,000	1,087,581		(8,290)			5.000	3.810	AO	12,500	64,722	05/13/2022	10/01/2032
650035-6A-1	NEW YORK ST URBAN DEV CORP REV			2	1.B FE	3,950,150	92.5410	3,701,640	4,000,000	3,969,870		3,612			3.420	3.530	MS	40,280	136,800	01/09/2018	03/15/2031
650035-6B-9	NEW YORK ST URBAN DEV CORP REV			2	1.B FE	4,078,466	91.5400	3,844,680	4,200,000	4,121,546		8,026			3.470	3.730	MS	42,912	145,740	02/21/2018	03/15/2032
650035-TD-0	NYSDEV 5.77 3/15/2039				1.B FE	1,974,605	102.9620	1,637,096	1,590,000	1,882,136		(13,577)			5.770	4.130	MS	27,013	91,743	03/11/2016	03/15/2039
650035-VB-1	NEW YORK ST URBAN DEV CORP REV				1.B FE	1,255,760	104.3190	1,043,190	1,000,000	1,154,989		(17,108)			5.838	3.530	MS	17,190	58,380	07/06/2017	03/15/2040
652113-WN-7	NEWPORT-MESA CALIF UNI SCH DIST	@			1.B FE	982,133	68.8620	1,463,318	2,125,000	1,289,383		50,191				4.010	N/A			02/17/2017	08/01/2036
652113-XC-0	CA NEWPORT MESA USD 2017	@		2	1.B FE	1,448,865	55.4860	1,831,035	3,300,000	1,825,736		64,861				3.650	N/A			08/01/2017	08/01/2039
652113-XD-8	CA NEWPORT MESA USD 2017	@		2	1.B FE	1,258,830	53.0090	1,590,270	3,000,000	1,589,252		56,910				3.680	N/A			08/01/2017	08/01/2040
652113-XG-1	CA NEWPORT MESA USD 2017	@		2	1.B FE	1,374,968	46.3790	1,762,402	3,800,000	1,753,735		67,726				3.970	N/A			02/08/2018	08/01/2043
652113-XH-9	CA NEWPORT MESA USD 2017	@		2	1.B FE	1,576,434	44.4250	2,021,338	4,550,000	2,019,623		76,790				3.910	N/A			08/01/2017	08/01/2044
652643-BS-5	NWTSCD 7.26 3/1/2024				1.B FE	3,000,000	100.0650	3,001,950	3,000,000	3,000,000					1.060	1.060	MS	10,600	31,800	09/03/2009	03/01/2024
654812-JH-0	NIXSCD 7.25 3/15/2024				1.B FE	4,187,066	100.0850	4,190,625	4,187,066	4,187,066					0.860	0.860	MS	12,003	36,009	08/21/2009	03/15/2024
658207-3C-7	NC HOUSING FIN 52B 1998 TRUST			2	1.B FE	3,000,000	104.8020	3,144,060	3,000,000	3,000,000					6.238	6.230	JJ	20,793		11/09/2023	01/01/2049
658909-VA-1	ND NORTH DAKOTA HOUSING 2019C			2	1.B FE	1,725,000	91.1720	1,572,717	1,725,000	1,725,000					3.350	3.350	JJ	28,894	57,788	05/22/2019	07/01/2042
660043-DQ-0	NJ N HUDSON SEWER AUTH			2	1.F FE	1,000,000	89.1340	891,340	1,000,000	1,000,000					3.258	3.250	JD	2,715	32,580	11/12/2019	06/01/2032
660043-DR-8	NJ N HUDSON SEWER AUTH			2	1.F FE	2,700,000	87.7950	2,370,465	2,700,000	2,700,000					3.378	3.370	JD	7,601	91,206	11/12/2019	06/01/2034
66285W-A9-7	N TX TOLLWAY AUTH REVENUE			1	1.D FE	1,000,000	80.6600	806,600	1,000,000	1,000,000					3.029	3.020	JJ	15,145	30,290	10/02/2020	01/01/2040
66285W-CB-0	NORTH TEX TWY AUTH REV	@			1.D FE	14,707,800	66.0830	19,824,900	30,000,000	19,208,689		700,564				3.750	N/A			10/19/2016	01/01/2036
66285W-CD-6	NORTH TEX TWY AUTH REV	@			1.D FE	13,516,465	58.8020	17,681,761	30,070,000	17,727,751		656,623				3.810	N/A			10/19/2016	01/01/2038
66285W-E5-1	TX NTTA 2021A			2	1.D FE	6,988,668	76.7350	5,371,450	7,000,000	6,989,641		397			3.011	3.020	JJ	105,385	210,770	05/11/2021	01/01/2043
663903-JP-8	NORTHEAST OHIO REGIONAL SEWER DIST			1	1.B FE	4,013,470	81.4750	3,259,000	4,000,000	4,008,532		(1,313)			3.100	3.050	MN	15,844	124,000	02/05/2020	11/15/2039
663903-JQ-6	NORTHEAST OHIO REGIONAL SEWER DIST			1	1.B FE	14,713,881	76.0760	10,992,982	14,450,000	14,620,498		(26,458)			3.200	2.970	MN	59,084	462,400	12/16/2021	11/15/2044
663903-KJ-0	OH NE REG SEWER 2021			2	1.B FE	9,000,000	68.5420	6,168,780	9,000,000	9,000,000					2.769	2.760	MN	31,844	249,210	07/16/2021	11/15/2046
664754-5M-6	NORTHERN ARIZONA UNIV				1.E FE	4,490,000	82.9830	3,725,937	4,490,000	4,490,000					3.362	3.360	JD	12,579	150,954	12/19/2019	06/01/2039
664754-6U-7	NTHRN AZ UNIV				1.E FE	1,697,555	83.1250	1,699,906	2,045,000	1,719,253		21,698			2.841	4.770	FA	24,208	58,098	01/23/2023	08/01/2034
664754-6W-3	NORTHERN ARIZ UNIV REVS				1.E FE	1,854,780	79.4900	1,589,790	2,000,000	1,878,735		6,646			3.087	3.640	FA	25,725	61,740	03/12/2020	08/01/2039
664754-6X-1	NORTHERN ARIZ UNIV REVS				1.E FE	915,120	74.6920	746,920	1,000,000	925,002		2,747			3.207	3.770	FA	13,363	32,070	03/12/2020	08/01/2043
668103-AC-8	IL NW MEMORIAL HLTH 2021			2	1.C FE	32,652,680	66.0210	21,621,878	32,750,000	32,657,624		2,233			2.633	2.640	JJ	397,620	862,308	12/16/2021	07/15/2051
668444-AA-0	NORTHWESTERN UNIVERSITY			1	1.B FE	3,576,270	89.6230	2,688,690	3,000,000	3,504,801		(17,928)			4.198	3.070	JD	10,495	125,940	10/22/2019	12/01/2047
668444-AP-7	IL NORTHWESTERN UNIV			2	1.B FE	3,500,000	80.6630	2,823,205	3,500,000	3,500,000					3.812	3.810	JD	11,118	133,420	10/04/2017	12/01/2050
671205-B5-0	CA OAK GROVE SD 2008B1	@			1.D FE	592,270	68.6910	686,910	1,000,000	632,059		24,544				4.000	N/A			05/06/2022	08/01/2035
671205-X4-9	CA OAK GROVE SD 2008A			2	1.D FE	361,041	59.3430	448,040	755,000	422,491		12,995				3.140	FA			12/12/2018	08/01/2042
671205-X9-8	CA OAK GROVE SD 2008A			2	1.D FE	1,307,139	60.4350	1,622,680	2,685,000	1,572,219		56,655				3.700	FA			12/12/2018	08/01/2038
672319-CF-5	CA CITY OF OAKLAND PENSION OB				1.B FE	28,192,390	99.9690	27,991,320	28,000,000	28,044,252		(21,379)			4.676	4.580	JD	58,190	1,309,280	02/03/2016	12/15/2025
672325-G2-7	CA OAKLAND USD 2017D			2	1.G FE	3,505,000	91.7240	3,214,926	3,505,000	3,505,000					3.905	3.900	FA	57,029	136,870	05/12/2017	08/01/2033
672325-G3-5	CA OAKLAND USD 2017D			2	1.G FE	3,000,000	90.9830	2,729,490	3,000,000	3,000,000					3.955	3.950	FA	49,438	118,650	05/12/2017	08/01/2034
672325-P2-7	OAKLAND CALIF UNI SCH DIST ALA			2	1.E FE	1,645,060	82.2730	1,645,460	2,000,000	1,681,394		22,774			2.774	4.700	FA	23,117	55,480	05/18/2022	08/01/2034
672325-P4-3	OAKLAND CA UNIF SCH DIST ALAME			2	1.E FE	990,310	80.7230	807,230	1,000,000	991,374		555			2.974	3.050	FA	12,392	29,740	01/18/2022	08/01/2036
672325-P5-0	OAKLAND CA UNIF SCH DIST ALAME			2	1.E FE	1,567,300	77.4850	1,549,692	2,000,000	1,592,608		15,590			3.115	4.920	FA	25,958	62,300	05/06/2022	08/01/2040
672325-TT-4	OAKSCD 8/1/2024				1.G FE	13,000,000	101.8670	13,242,710	13,000,000	13,000,000					2.820	2.820	FA	152,750	366,600	07/31/2009	08/01/2024
677561-KV-3	OH CLEVELAND CLINIC 2019B			2	1.C FE	1,059,080	100.6850	1,006,850	1,000,000	1,032,916		(5,965)			4.000	3.280	JJ	20,000	40,000	04/17/2019	01/01/2042
677561-KW-1	OH CLEVELAND CLINIC 2019B			2	1.C FE	4,750,605	100.5190	4,523,355	4,500,000	4,639,734		(25,290)			4.000	3.320	JJ	90,000	180,000	04/17/2019	01/01/2043
677561-KX-9	OH CLEVELAND CLINIC 2019B			2	1.C FE	5,524,628	98.8580	5,190,045	5,250,000	5,493,631		(7,081)			4.000	3.690	JJ	105,000	210,000	04/17/2019	01/01/2046
677561-LN-0	OH CLEVELAND CLINIC 2019			1	1.C FE	6,101,575	83.3480	5,088,395	6,105,000	6,102,155		162			3.276	3.280	JJ	100,000	200,000	11/07/2019	01/01/2042
67756Q-5Q-6	OH HOUSING FIN AGENCY 2023C MBS			2	1.A FE	1,500,000	103.8280	1,557,420	1,500,000	1,500,000					6.087	6.080	MS	4,819		11/30/2023	09/01/2053
67756Q-ZT-7	OH OHIO HOUSING FIN AGCY 2019B			2	1.A FE	490,000	87.6060	429,269	490,000	490,000					3.000	3.000	MS	4,900	14,700	06/26/2019	09/01/2039

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
67756Q-ZU-4	OH OHIO HOUSING FIN AGCY 2019B	CF		2	1.A FE	745,000	87.7090	653,432	745,000	745,000					3.250	3.250	MS	8,071	24,213	06/26/2019	09/01/2044
67760H-NH-0	OH STATE OF OHIO TURNPIKE 2020			1	1.C FE	13,126,060	73.1770	9,513,010	13,000,000	13,081,327		(12,159)			3.196	3.070	FA	156,959	415,480	03/06/2020	02/15/2048
677704-F4-5	OH OHIO UNIV 2020			1	1.E FE	1,000,000	78.8990	788,990	1,000,000	1,000,000					2.400	2.400	JD	2,000	24,000	02/26/2020	12/01/2034
677704-F5-2	OH OHIO UNIV 2020			1	1.E FE	1,000,000	77.4180	774,180	1,000,000	1,000,000					2.450	2.450	JD	2,042	24,500	02/26/2020	12/01/2035
677765-HM-4	CA OHLONE CCD 2021			2	1.B FE	1,000,000	74.3340	743,340	1,000,000	1,000,000					2.826	2.820	FA	11,775	28,260	04/20/2021	08/01/2041
677765-HN-2	CA OHLONE CCD 2021			2	1.B FE	2,600,000	71.0350	1,846,910	2,600,000	2,600,000					2.936	2.930	FA	31,807	76,336	04/20/2021	08/01/2044
67777J-AK-4	OH OHIOHEALTH CORP 2020			1	1.B FE	7,000,000	73.0520	5,113,626	7,000,000	7,000,000					3.042	3.040	MN	27,209	212,940	05/21/2020	11/15/2050
67777J-AM-0	OHIOHEALTH CORP			1	1.B FE	6,885,702	73.9670	5,880,408	7,950,000	6,941,748		36,657			2.834	3.780	MN	28,789	225,303	09/13/2022	11/15/2041
678535-4X-0	OK OKLAHOMA CITY AIRPORT 2020			1	1.E FE	1,500,000	79.9600	1,199,400	1,500,000	1,500,000					3.380	3.380	JJ	25,350	50,700	01/15/2020	07/01/2040
67884X-CQ-8	OK OU MEDICINE OLB GROUP 2018C				1.E FE	700,000	93.6140	655,298	700,000	700,000					4.650	4.650	FA	12,297	32,550	03/07/2018	08/15/2030
67886M-RY-7	OKLAHOMA ST HSG FIN AGY SF MTG			2	1.A FE	825,000	87.4750	721,669	825,000	825,000					3.000	3.000	MS	8,250	24,847	07/23/2019	09/01/2039
678908-4C-5	OKLAHOMA ST DEV FIN AUTH				1.A FE	6,921,987	96.6870	6,822,790	7,056,575	6,930,895		22,919			3.877	4.050	MN	45,597	323,740	09/06/2022	05/01/2037
678908-4D-3	OK NAT GAS CO RATEP REV				1.A FE	13,956,960	95.4050	13,356,700	14,000,000	13,958,320		1,100			4.380	4.400	MN	102,200	725,530	08/29/2022	11/01/2045
678908-4E-1	OKLAHOMA DEV FIN AUTH REV				1.A FE	50,000	98.1840	49,092	50,000	50,000					4.714	4.710	MN	393	2,789	08/19/2022	05/01/2052
678908-4G-6	OKLAHOMA ST DEV FIN AUTH				1.A FE	16,000,000	97.9420	15,670,720	16,000,000	16,000,000					4.623	4.620	JD	61,640	912,272	08/31/2022	06/01/2044
686053-CT-4	ORSEDU 5.68 6/28				1.C FE	1,825,000	102.7370	2,054,740	2,000,000	1,957,301		13,330			5.680	6.510	JD	57,116	56,800	01/23/2009	06/30/2028
686053-DR-7	OR SCH BD PENSION				1.C FE	11,414,704	101.4490	11,461,412	11,297,708	11,392,809		(41,974)			5.528	5.310	JD	314,003	312,269	09/27/2022	06/30/2028
686053-HD-4	OREGON SCH BRDS ASSN				1.C FE	3,388,052	101.3810	3,693,378	3,643,067	3,585,366		21,553			5.617	6.360	JD	102,884	102,316	01/21/2009	06/30/2028
68607D-UG-8	OREGON ST DEPT OF TRANSPRTN HI			2	1.B FE	13,985,240	83.6170	11,706,380	14,000,000	13,988,001		708			3.168	3.170	MN	56,672	443,520	11/07/2019	11/15/2038
68609T-7T-9	OR STATE GO 2022B			1	1.B FE	5,000,000	96.1790	4,808,950	5,000,000	5,000,000					4.721	4.720	MN	39,342	236,050	05/11/2022	05/01/2042
692020-WA-4	CA OXNARD SD 2006B	@			1.C FE	2,409,825	75.3570	2,859,798	3,795,000	2,969,779		83,636				2.870	N/A			08/30/2016	08/01/2032
692039-SU-5	CA OXNARD UNION HSD 2021			2	1.C FE	250,000	79.0690	197,673	250,000	250,000					3.077	3.070	FA	3,205	7,693	10/22/2021	08/01/2039
692039-SV-3	CA OXNARD UNION HSD 2021			2	1.C FE	1,000,000	76.1370	761,370	1,000,000	1,000,000					3.177	3.170	FA	13,238	31,770	10/22/2021	08/01/2043
696624-BD-6	CA PALM DESERT RDA			2	1.C FE	1,463,055	93.7040	1,405,560	1,500,000	1,479,246		2,632			3.750	3.980	AO	14,063	56,250	01/19/2017	10/01/2030
697511-FP-3	PALOMAR COMMUNITY COLLEGE DISTRICT			1	1.C FE	4,000,000	73.9580	2,958,320	4,000,000	4,000,000					2.990	2.990	FA	49,833	119,600	10/16/2020	08/01/2044
70870E-CZ-0	PA HARRISBURG PKG JNR CNTY/A 2013C	@			1.C FE	232,641	53.7960	325,466	605,000	312,176		13,471				4.460	N/A			04/26/2017	01/01/2039
70870E-DB-2	PA HARRISBURG PKG JNR CNTY/A 2013C	@			1.C FE	319,535	48.4690	840,937	1,735,000	598,467		36,322				6.360	N/A			12/18/2013	01/01/2041
70870E-DC-0	PA HARRISBURG PKG JNR CNTY/A 2013C	@			1.C FE	614,466	45.9030	1,223,315	2,665,000	981,716		52,257				5.390	N/A			04/26/2017	01/01/2042
70870E-DD-8	PA HARRISBURG PKG JNR CNTY/A 2013C	@			1.C FE	263,637	43.5920	719,268	1,650,000	496,653		30,413				6.420	N/A			12/18/2013	01/01/2043
70870E-DE-6	PA HARRISBURG PKG JNR CNTY/A 2013C	@			1.C FE	246,920	41.3020	695,939	1,685,000	468,794		29,049				6.500	N/A			12/18/2013	01/01/2044
70870E-DF-3	PA HARRISBURG PKG JNR CNTY/A 2013C	@			1.C FE	445,523	39.1350	1,307,109	3,340,000	854,108		53,700				6.600	N/A			12/18/2013	01/01/2045
70870E-DG-1	PA HARRISBURG PKG JNR CNTY/A 2013C	@			1.C FE	404,775	36.9920	1,235,533	3,340,000	783,551		49,974				6.700	N/A			12/18/2013	01/01/2046
70870E-DQ-9	PA HARRISBURG PKG JNR CNTY/A 2013C	@			1.C FE	396,179	23.9530	1,439,575	6,010,000	789,534		52,497				7.000	N/A			12/18/2013	07/01/2053
70879Q-DV-2	PENNSYLVANIA ST HSG FIN AGY SF	CF		2	1.B FE	8,000,000	90.6220	7,249,760	8,000,000	8,000,000					3.350	3.350	AO	67,000	268,000	05/23/2019	10/01/2045
70879Q-UP-6	PA HOUSING AGY SFH 2023-143A			2	1.B FE	4,450,000	106.7810	4,751,755	4,450,000	4,450,000					6.458	6.450	AO	24,747		10/25/2023	10/01/2043
709224-KW-8	PENNSYLVANIA ST TPK COMMN TPK			2	1.D FE	1,780,272	102.2210	1,635,536	1,600,000	1,643,803		(21,727)			5.000	3.510	JD	6,667	80,000	01/12/2017	12/01/2040
709224-ZD-4	PA TURNPIKE COMMISSION 2017A-1			2	1.D FE	6,890,380	103.6690	6,220,140	6,000,000	6,379,229		(89,372)			5.000	3.260	JD	25,000	300,000	10/20/2017	12/01/2047
709235-Q3-2	PENNSYLVANIA ST UNIV				1.C FE	1,065,530	70.3200	703,200	1,000,000	1,058,441		(1,927)			2.888	2.540	MS	9,627	28,880	03/05/2020	09/01/2050
71883R-SG-9	PHOENIX AZ CIVIC IMPT CORP WTR			2	1.C FE	1,000,000	73.1710	731,710	1,000,000	1,000,000					2.974	2.970	JJ	14,870	29,740	05/19/2021	07/01/2044
720653-QG-2	WA PIERCE CNTY SEWER 2020B			1	1.C FE	1,000,000	74.7100	747,100	1,000,000	1,000,000					2.870	2.870	FA	11,958	28,700	10/09/2020	08/01/2042

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
725304-YB-9	PA PITTSBURGH WTR SWR 1L 2023A			2	1.E FE	1,723,558	100.6400	1,761,200	1,750,000	1,723,686		129			4.250	4.340	MS	36,774		06/08/2023	09/01/2053
725894-KB-4	CA PLACENTIA YORBA LINDA 2008D	@			1.C FE	882,892	59.5910	1,132,229	1,900,000	1,089,501		40,766				3.850	N/A			06/22/2018	08/01/2038
725894-KD-0	CA PLACENTIA YORBA LINDA 2008D	@			1.C FE	1,592,888	53.5950	2,009,813	3,750,000	1,973,089		74,943				3.910	N/A			06/19/2018	08/01/2040
725894-KF-5	CA PLACENTIA YORBA LINDA USD	@			1.C FE	2,622,370	48.6130	3,159,845	6,500,000	3,400,231		116,429				3.510	N/A			03/06/2018	08/01/2042
73209M-AM-9	CA POMONA REDEV AGCY 2018			2	1.C FE	2,000,000	97.4940	1,949,880	2,000,000	2,000,000					4.130	4.130	FA	34,417	82,600	09/27/2018	02/01/2030
73209M-AN-7	CA POMONA REDEV AGCY 2018			2	1.C FE	1,305,000	97.0140	1,266,033	1,305,000	1,305,000					4.180	4.180	FA	22,729	54,549	09/27/2018	02/01/2031
73209M-AP-2	CA POMONA REDEV AGCY 2018			2	1.C FE	1,435,000	96.4780	1,384,459	1,435,000	1,435,000					4.230	4.230	FA	25,292	60,701	09/27/2018	02/01/2032
73209M-AQ-0	CA POMONA REDEV AGCY 2018			2	1.C FE	1,000,000	96.1470	961,470	1,000,000	1,000,000					4.280	4.280	FA	17,833	42,800	11/16/2018	02/01/2033
73209M-AR-8	CA POMONA REDEV AGCY 2018			2	1.C FE	1,400,000	92.8330	1,299,662	1,400,000	1,400,000					4.506	4.500	FA	26,285	63,084	09/27/2018	02/01/2041
73358W-AJ-3	PORT AUTH N Y & N J				1.D FE	1,998,773	107.9930	1,717,089	1,590,000	1,814,439		(33,723)			6.040	3.380	JD	8,003	96,036	01/24/2018	12/01/2029
73358W-CX-0	PORT AUTH N Y & N J				1.D FE	1,834,255	106.5970	1,652,254	1,550,000	1,762,339		(10,385)			5.647	4.350	MN	14,588	87,529	12/16/2015	11/01/2040
73358W-RQ-9	NY PORT AUTHORITY NY/NJ SER 182			1,2	1.D FE	5,234,878	97.9510	4,637,980	4,735,000	4,771,172		(60,183)			5.310	3.970	FA	104,762	251,429	01/08/2015	08/01/2046
73358X-CN-0	PORT AUTH N Y & N J			2	1.D FE	815,000	69.7260	568,270	815,000	815,000					3.175	3.170	JJ	11,932	25,876	01/22/2021	07/15/2060
73358X-DP-4	PORT AUTH N Y & N J			2	1.D FE	10,100,000	75.2510	7,600,391	10,100,000	10,100,000					3.139	3.130	FA	119,770	317,039	12/16/2021	02/15/2051
735389-V8-8	PORT OF SEATTLE WA REVENUE			2	1.D FE	2,204,620	107.8860	2,157,720	2,000,000	2,180,436		(17,518)			5.000	3.760	FA	41,667	97,222	08/03/2022	08/01/2042
735389-V9-6	PORT OF SEATTLE WA REVENUE			2	1.D FE	1,091,870	106.3420	1,063,420	1,000,000	1,081,069		(7,825)			5.000	3.880	FA	20,833	48,611	08/03/2022	08/01/2047
735389-W3-8	PORT OF SEATTLE WA REVENUE			2	1.D FE	1,142,680	109.9250	1,099,250	1,000,000	1,125,827		(12,209)			5.500	3.770	FA	22,917	53,472	08/03/2022	08/01/2047
735389-ZC-5	WA PORT SEATTLE INTERMED 2017B			2	1.D FE	2,000,000	93.2130	1,864,260	2,000,000	2,000,000					3.471	3.470	MN	11,570	69,420	07/26/2017	05/01/2031
738850-QY-5	POWAY CALIF UNI SCH DIST	@			1.D FE	1,612,133	74.7780	2,056,395	2,750,000	2,043,025		62,380				3.120	N/A			05/06/2016	08/01/2033
738850-RG-3	POWAY CALIF UNI SCH DIST	@			1.D FE	1,048,650	51.0020	1,530,060	3,000,000	1,407,660		59,292				4.350	N/A			02/23/2017	08/01/2041
738850-RH-1	POWAY CALIF UNI SCH DIST	@			1.D FE	455,938	37.4260	467,825	1,250,000	597,164		21,234				3.650	N/A			07/13/2016	08/01/2046
743820-AA-0	PROVIDENCE ST JOSEPH HEALTH			1	1.F FE	5,658,502	87.5070	5,941,725	6,790,000	5,831,282		138,696			2.532	5.420	AO	42,981	171,923	09/29/2022	10/01/2029
743820-AB-8	PROV ST JOSEPH HLTH OBL			2	1.F FE	14,000,000	60.5700	8,479,772	14,000,000	14,000,000					2.700	2.700	AO	94,500	378,000	09/14/2021	10/01/2051
745181-C8-8	PRCTRN 5.25 7/1/2036				1.E FE	3,470,100	100.3810	3,011,430	3,000,000	3,345,608		(21,993)			5.250	4.030	JJ	78,750	157,500	09/15/2017	07/01/2036
745190-UR-7	PR HWY & TRANS				1.F FE	4,627,560	97.6300	3,905,200	4,000,000	4,506,943		(21,404)			5.250	4.160	JJ	105,000	210,000	09/18/2017	07/01/2041
747330-AB-7	GWINNETT CNTY GA SCH D 1.18 01FEB25				1.A FE	4,806,286	97.7800	8,800,200	9,000,000	8,554,419		267,977			1.180	6.300	FA	44,250	106,200	11/17/2010	02/01/2025
751100-MQ-8	RALEIGH NC COMB ENTERPRISE SYS			1,2	1.A FE	2,000,000	79.2430	1,584,860	2,000,000	2,000,000					3.241	3.240	MS	21,607	64,820	11/07/2019	03/01/2043
752123-JH-3	RANCHO CUCAMONGA CALIF REDEV AGY T				2.B FE	1,172,344	104.0940	1,066,964	1,025,000	1,114,649		(12,409)			6.262	4.040	MS	21,395	64,186	08/22/2018	09/01/2031
758344-BB-0	RDSSCD 1.29 3/15/2024				1.B FE	1,567,644	100.1330	1,569,729	1,567,644	1,567,644					1.290	1.290	MS	6,741	20,223	09/17/2009	03/15/2024
759136-VN-1	CO RTD SALES TAX 2021A			2	1.C FE	1,000,000	75.1470	751,470	1,000,000	1,000,000					2.387	2.380	MN	15,250	23,870	02/19/2021	11/01/2037
76221R-7B-3	RI HSG MORT FIN 2023 80T1			2	1.B FE	4,755,000	99.8150	4,746,203	4,755,000	4,755,000					5.400	5.400	AO	90,583		07/20/2023	10/01/2038
76221R-8S-5	RI HSG MORT FIN 2023 81T1			2	1.B FE	6,030,000	106.5700	6,426,171	6,030,000	6,030,000					6.385	6.380	AO	35,293		11/01/2023	10/01/2038
76221R-A9-4	RI HOUSING MTGE FINANCE AGCY 2019	CF		2	1.B FE	2,120,608	88.2970	1,871,896	2,120,000	2,120,506		(25)			3.000	2.990	AO	15,900	63,600	09/18/2019	10/01/2039
76221T-PC-7	RHODE ISLAND HSG & MTG FIN COR			2	1.C FE	135,000	76.2870	102,988	135,000	135,000					3.032	3.030	AO	1,023	4,093	01/14/2021	10/01/2040
76221U-GP-5	RI RHODE ISLAND INFRASTRUCTURE BK			2	1.A FE	1,065,000	79.2340	843,842	1,065,000	1,065,000					3.239	3.230	AO	8,624	34,495	12/05/2019	10/01/2044
762494-RS-3	RIALTO USD 2019	@		3	1.D FE	712,980	44.7090	670,635	1,500,000	814,962		26,320				3.310	N/A			11/07/2019	08/01/2042
762494-RT-1	RIALTO USD 2019	@		3	1.D FE	913,540	42.3800	847,600	2,000,000	1,045,465		34,063				3.340	N/A			11/07/2019	08/01/2043
762494-RU-8	RIALTO USD 2019	@		3	1.D FE	1,322,430	40.1300	1,203,900	3,000,000	1,514,013		49,474				3.350	N/A			11/07/2019	08/01/2044
767781-CD-7	RITSCD 1.25 3/1/2025				1.B FE	2,440,000	100.3740	2,449,126	2,440,000	2,440,000					1.250	1.250	MS	10,167	30,500	10/02/2009	03/01/2025
76886P-FR-9	CA RIVERSIDE CCD 2015E	@		1,2	1.C FE	1,233,210	68.2240	1,876,160	2,750,000	1,837,942		84,287				4.750	N/A			06/05/2015	08/01/2032
76886P-FW-8	CA RIVERSIDE CCD 2015E	@		1,2	1.C FE	3,907,868	52.3930	6,080,208	11,605,000	5,941,312		285,729				4.980	N/A			06/05/2015	08/01/2037
76904R-BW-6	RIVERSIDE CA REDEV AGY SUCCESS			2	1.C FE	5,614,956	88.7460	5,191,641	5,850,000	5,639,913		12,103			4.000	4.360	MS	78,000	234,000	11/15/2022	09/01/2037
76913A-LL-5	CA RIVERSIDE CNTY REDEV 2017AT			2	1.C FE	1,370,558	88.5320	1,239,454	1,400,000	1,378,621		1,492			3.875	4.040	AO	13,563	54,250	12/13/2017	10/01/2037

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
76913D-GK-7	RIVERSIDE CNTY CALIF INFRASTRU			2	1.D FE	55,000	74.0420	40,723	55,000	55,000					3.265	3.260	MN	299	1,796	09/29/2021	11/01/2045
777849-SY-7	CA ROSEVILLE JT UHSD 2018	@		2	1.D FE	1,102,183	63.5100	1,390,869	2,190,000	1,357,751		54,896			4.170	N/A				11/30/2018	08/01/2035
777849-SZ-4	CA ROSEVILLE JT UHSD 2018	@		2	1.D FE	411,751	60.4620	519,973	860,000	508,481		20,797			4.220	N/A				11/30/2018	08/01/2036
777849-TD-2	CA ROSEVILLE JT UHSD 2018	@		2	1.D FE	1,514,896	49.4340	1,908,152	3,860,000	1,884,700		79,736			4.360	N/A				11/30/2018	08/01/2040
787642-W8-6	STSSCD 1.25 3/1/25				1.B FE	2,690,000	100.7650	2,710,579	2,690,000	2,690,000					1.250	1.250	MS	11,208	33,625	10/02/2009	03/01/2025
791460-FS-2	STLSCD 1.00 3/1/2024				1.D FE	3,000,000	100.0610	3,001,830	3,000,000	3,000,000					1.000	1.000	MS	10,000	30,000	09/09/2009	03/01/2024
792895-TN-4	STPSCD 1.585 12/15/25				1.B FE	6,115,000	102.9740	6,296,860	6,115,000	6,115,000					1.585	1.580	FA	40,384	96,923	12/16/2009	12/15/2025
79560T-EF-5	SALT LAKE CITY UTAH SALES TAX REV			2	1.B FE	3,000,000	83.3690	2,501,070	3,000,000	3,000,000					3.102	3.100	AO	23,265	93,060	11/20/2019	04/01/2038
79625G-DG-5	SAN ANTONIO TEX ELECTRIC & GAS			1	1.D FE	13,019,310	73.3590	9,536,657	13,000,000	13,013,941		(1,764)			2.905	2.880	FA	157,354	377,650	11/16/2020	02/01/2048
796711-J3-4	CA SAN BERN CITY USD 2020B			1	1.E FE	1,000,000	78.7390	787,390	1,000,000	1,000,000					2.722	2.720	FA	11,342	27,220	09/11/2020	08/01/2037
796720-GG-9	SAN BERNARDINO CALIF CMNTY COLLEGE	@			1.C FE	7,101,840	41.6810	8,753,010	21,000,000	9,758,294		399,333				4.220	N/A			01/23/2018	08/01/2044
796720-MS-6	SAN BERNARDINO COMMUNITY COLLEGE D			2	1.C FE	1,250,000	85.4320	1,067,900	1,250,000	1,250,000					3.070	3.070	FA	15,990	38,375	11/21/2019	08/01/2034
796720-MT-4	SAN BERNARDINO COMMUNITY COLLEGE D			2	1.C FE	2,300,000	81.7630	1,880,549	2,300,000	2,300,000					3.271	3.270	FA	31,347	75,233	11/21/2019	08/01/2039
796720-PP-9	CA SAN BERNARDINO CCD 2021			2	1.B FE	2,000,000	68.5430	1,370,860	2,000,000	2,000,000					2.786	2.780	FA	23,217	55,720	07/16/2021	08/01/2045
796720-PQ-7	CA SAN BERNARDINO CCD 2021			2	1.B FE	7,191,945	66.1950	4,964,625	7,500,000	7,203,607		7,022			2.856	3.070	FA	89,250	214,200	04/26/2022	08/01/2049
797272-JX-0	SAN DIEGO CA CMNTY CLG DIST	@			1.B FE	432,566	67.3430	528,643	785,000	537,680		15,929				3.030	N/A			10/04/2016	08/01/2036
797272-JZ-5	SAN DIEGO CA CMNTY CLG DIST	@			1.B FE	2,048,920	60.6240	2,424,960	4,000,000	2,557,715		77,239				3.090	N/A			10/04/2016	08/01/2038
797272-QY-0	CA SAN DIEGO CCD 2019			2	1.B FE	14,019,440	78.3970	10,975,580	14,000,000	14,011,783		(1,898)			3.336	3.310	FA	194,600	467,040	09/19/2019	08/01/2043
797272-RG-8	CA SAN DIEGO CCD 2019			2	1.B FE	17,670,265	79.3940	14,489,405	18,250,000	17,692,711		22,446			3.316	3.570	FA	252,154	551,285	02/23/2023	08/01/2041
79730W-BX-7	CA SAN DIEGO REDEV 2017B			2	1.C FE	5,917,156	86.0520	5,335,224	6,200,000	5,978,857		10,137			4.000	4.320	MS	82,667	248,000	01/20/2017	09/01/2040
797355-3Z-5	CA SAN DIEGO USD GO 2008-I	@		1,2	1.A FE	3,371,830	66.6570	4,665,990	7,000,000	4,623,139		179,086				3.990	N/A			12/03/2015	07/01/2034
797355-4A-9	CA SAN DIEGO USD GO 2008-I	@		1,2	1.A FE	1,862,400	63.6820	2,547,280	4,000,000	2,531,126		95,425				3.880	N/A			01/04/2016	07/01/2035
797355-4D-3	CA SAN DIEGO USD GO 2008-I	@		1,2	1.A FE	1,665,823	55.2530	2,295,762	4,155,000	2,304,486		91,803				4.100	N/A			01/04/2016	07/01/2038
797355-4E-1	CA SAN DIEGO USD GO 2008-I	@		1,2	1.A FE	149,212	52.7790	184,727	350,000	184,391		7,268				4.060	N/A			09/24/2018	07/01/2039
797355-5X-8	SAN DIEGO CA UNIF SCH DIST			1	1.C FE	5,029,200	100.5140	5,106,111	5,080,000	5,034,064		1,294			4.000	4.060	JJ	101,600	203,200	03/20/2020	07/01/2047
797355-L7-7	SDGSCD 5.26 07/01/27				1.D FE	2,122,740	101.8780	2,292,255	2,250,000	2,212,676		9,364			5.260	5.790	JJ	59,175	118,350	08/06/2010	07/01/2027
797355-M6-8	SAN DIEGO CALIF UNI SCH DIST	@			1.D FE	125,008	65.6340	164,085	250,000	153,508		5,874				3.940	N/A			09/24/2018	07/01/2036
797355-M9-2	SAN DIEGO CALIF UNI SCH DIST	@			1.D FE	5,200,405	55.9410	6,936,684	12,400,000	6,916,036		255,375				3.790	N/A			09/24/2018	07/01/2039
797355-N2-6	SAN DIEGO CALIF UNI SCH DIST	@			1.D FE	1,279,565	53.0460	1,856,610	3,500,000	1,823,730		70,647				3.990	N/A			01/07/2015	07/01/2040
797355-N4-2	SAN DIEGO CALIF UNI SCH DIST	@			1.D FE	3,846,952	48.0190	5,368,524	11,180,000	5,359,543		208,828				4.010	N/A			01/21/2016	07/01/2042
797355-N9-1	CA SAN DIEGO USD 2008C	@			1.D FE	3,553,773	39.1580	4,074,390	10,405,000	4,600,556		163,827				3.650	N/A			09/24/2018	07/01/2046
797356-AW-2	CA SAN DIEGO USD 2020			1	1.A FE	5,000,000	79.6880	3,984,400	5,000,000	5,000,000					2.790	2.790	JJ	69,750	139,500	03/12/2020	07/01/2037
797356-AX-0	CA SAN DIEGO USD 2020			1	1.A FE	3,450,000	78.6250	2,712,563	3,450,000	3,450,000					2.840	2.840	JJ	48,990	97,980	03/12/2020	07/01/2038
797356-DU-3	SAN DIEGO CA UNIF SCH DIST			2	1.A FE	16,000,000	76.1320	12,181,120	16,000,000	16,000,000					2.907	2.900	JJ	232,560	465,120	10/07/2021	07/01/2042
797398-EJ-9	SDAGFAC 6.029 8/15/2026				1.A FE	3,116,419	101.9520	3,267,562	3,205,000	3,186,156		6,444			6.029	6.270	FA	72,998	193,229	11/15/2022	08/15/2026
797400-LN-6	CA SAN DIEGO CNTY TRANS COMM 2019A			1,2	1.A FE	10,500,000	83.0020	8,715,210	10,500,000	10,500,000					3.198	3.190	AO	83,948	335,790	12/06/2019	04/01/2039
79765R-SV-2	SAN FRANCISCO CA CITY & CNTY WTR				1.D FE	2,236,946	106.7540	1,788,130	1,675,000	2,040,872		(29,332)			6.000	3.440	MN	16,750	100,500	07/12/2016	11/01/2040
79765R-TK-5	SAN FRANCISCO CA CITY & CNTY WTR			1	1.D FE	2,982,094	107.1380	2,469,531	2,305,000	2,823,255		(36,993)			6.000	3.550	MN	23,050	138,300	05/30/2019	11/01/2040
79766D-LZ-0	CA SAN FRANCISCO AIR AMT 2019A			2	1.E FE	4,515,800	105.9430	4,237,720	4,000,000	4,426,121		(19,705)			5.000	4.050	MN	33,333	200,000	01/11/2019	05/01/2039
79766D-MA-4	CA SAN FRANCISCO AIR AMT 2019A			2	1.E FE	6,697,020	104.4980	6,269,880	6,000,000	6,612,210		(18,664)			5.000	4.240	MN	50,000	300,000	01/11/2019	05/01/2044
79766D-SB-6	SAN FRANCISCO CALIF CITY & CNT			2	1.E FE	4,992,034	95.6550	4,237,517	4,430,000	4,942,853		(12,009)			4.000	3.330	MN	29,533	177,200	08/26/2019	05/01/2050
79770G-GU-4	CA SAN FRANCISCO REDEV 2L 2017D				1.D FE	788,592	94.9610	759,688	800,000	795,355		1,206			3.000	3.170	FA	10,000	24,000	11/10/2017	08/01/2027
79770G-GV-2	CA SAN FRANCISCO REDEV 2L 2017D			2	1.D FE	379,583	94.3050	363,074	385,000	382,436		510			3.125	3.280	FA	5,013	12,031	11/10/2017	08/01/2028

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
79770G-HB-5	CA SAN FRANCISCO REDEV 2L 2017D			2	1.D FE	1,906,055	83.5030	1,628,309	1,950,000	1,914,546		1,587			3.750	3.900	FA	30,469	73,125	03/21/2018	08/01/2041
798136-YD-3	SAN JOSE CALIF ARPT REV			1	1.F FE	959,090	83.3130	833,130	1,000,000	964,925		3,124			2.810	3.210	MS	9,367	28,100	02/09/2022	03/01/2034
798136-YG-6	CA SAN JOSE AIRPORT 2021C			2	1.F FE	3,608,960	80.6880	3,227,520	4,000,000	3,639,386		19,061			3.060	3.890	MS	40,800	122,400	05/18/2022	03/01/2037
798136-YH-4	CA SAN JOSE AIRPORT 2021C			2	1.F FE	2,000,000	79.8450	1,596,900	2,000,000	2,000,000					3.040	3.040	MS	20,267	60,800	03/25/2021	03/01/2038
798136-YJ-0	CA SAN JOSE AIRPORT 2021C			2	1.F FE	1,860,000	79.9720	1,487,479	1,860,000	1,860,000					3.140	3.140	MS	19,468	58,404	03/25/2021	03/01/2038
798136-YK-7	CA SAN JOSE AIRPORT 2021C			2	1.F FE	1,000,000	79.3680	793,680	1,000,000	1,000,000					3.140	3.140	MS	10,467	31,400	03/25/2021	03/01/2039
798136-YL-5	CA SAN JOSE AIRPORT 2021C			2	1.F FE	1,000,000	79.5050	795,050	1,000,000	1,000,000					3.240	3.240	MS	10,800	32,400	03/25/2021	03/01/2039
798136-YM-3	CA SAN JOSE AIRPORT 2021C			2	1.F FE	1,000,000	78.2240	782,240	1,000,000	1,000,000					3.170	3.170	MS	10,567	31,700	03/25/2021	03/01/2040
798136-YN-1	CA SAN JOSE AIRPORT 2021C			2	1.F FE	1,000,000	78.3760	783,762	1,000,000	1,000,000					3.270	3.270	MS	10,900	32,700	03/25/2021	03/01/2040
798136-YP-6	CA SAN JOSE AIRPORT 2021C			2	1.F FE	776,410	77.2330	772,332	1,000,000	783,897		7,487			3.290	5.210	MS	10,967	32,900	01/09/2023	03/01/2041
798170-AL-0	CA SAN JOSE REDEV AGENCY 2017AT				1.C FE	979,490	94.3050	943,050	1,000,000	990,238		1,939			3.125	3.350	FA	13,021	31,250	12/08/2017	08/01/2028
798170-AM-8	CA SAN JOSE REDEV AGENCY 2017AT			2	1.C FE	982,290	93.5600	935,600	1,000,000	990,598		1,503			3.250	3.430	FA	13,542	32,500	12/08/2017	08/01/2029
798170-AN-6	CA SAN JOSE REDEV AGENCY 2017AT			2	1.C FE	10,396,171	89.8390	9,522,934	10,600,000	10,470,374		13,474			3.375	3.540	FA	149,063	357,750	12/13/2017	08/01/2034
798189-QH-2	CA SAN JOSE EVERGREEN CCD 2019			2	1.B FE	1,500,000	80.1090	1,201,635	1,500,000	1,500,000					3.137	3.130	FA	19,606	47,055	09/11/2019	08/01/2041
798189-RQ-1	CA SAN JOSE EVERGREEN COMM COL DST			1	1.B FE	1,000,000	78.3930	783,930	1,000,000	1,000,000					2.800	2.800	MS	9,333	28,000	06/03/2020	09/01/2038
798189-RR-9	CA SAN JOSE EVERGREEN COMM COL DST			1	1.B FE	1,000,000	77.1170	771,170	1,000,000	1,000,000					2.923	2.920	MS	9,743	29,230	06/03/2020	09/01/2040
798189-RS-7	CA SAN JOSE EVERGREEN COMM COL DST			1	1.B FE	3,000,000	74.2310	2,226,942	3,000,000	3,000,000					3.063	3.060	MS	30,630	91,890	06/03/2020	09/01/2045
798544-CE-0	SAN LUIS & DELTA-MENDOTA WTR A			2	1.E FE	335,000	75.4330	252,699	335,000	335,000					3.040	3.040	MS	3,395	10,184	01/27/2021	03/01/2042
798755-DP-6	CA SAN MARCOS USD 2010B	@			1.D FE	295,410	37.9370	379,370	1,000,000	369,028		15,274				4.270	N/A			09/24/2018	08/01/2047
798755-DQ-4	CA SAN MARCOS USD 2010B	@			1.D FE	539,301	31.5210	663,517	2,105,000	677,030		27,278				4.150	N/A			06/18/2018	08/01/2051
798755-EM-2	CA SAN MARCOS USD 2010C	@		1,2	1.D FE	993,299	58.6630	1,622,032	2,765,000	1,617,608		79,896				5.130	N/A			05/01/2014	08/01/2034
799038-GK-4	SAN MATEO CNTY CALIF CMNTY COL	@			1.A FE	4,115,955	70.5960	6,000,660	8,500,000	5,416,416		205,223				3.900	N/A			11/17/2016	09/01/2035
799038-PC-2	SAN MATEO CNTY CA CMNTY CLG			2	1.A FE	2,000,000	71.5890	1,431,780	2,000,000	2,000,000					2.919	2.910	MS	19,460	58,380	03/25/2021	09/01/2045
799055-RJ-9	CA SAN MAETO FOSTER CSD			1	1.B FE	1,000,000	73.6970	736,970	1,000,000	1,000,000					3.059	3.050	FA	12,746	30,590	04/29/2020	08/01/2044
799306-PH-2	CA SAN RAFAEL ELEM USD 2015B			1	1.C FE	2,199,890	101.1050	2,224,310	2,200,000	2,199,983					4.000	4.000	FA	36,667	88,000	03/23/2020	08/01/2047
801155-SB-9	SAASCD 1.99 9/15/2026				1.E FE	8,000,000	103.5810	8,286,480	8,000,000	8,000,000					1.990	1.990	MJSD	7,076	159,200	11/23/2009	09/15/2026
801155-VM-1	SAASCD 7.1 8/1/2040				1.D FE	72,884	118.2290	59,115	50,000	69,601		(830)			7.100	3.870	FA	1,479	3,550	10/11/2019	08/01/2040
801155-VQ-2	SAASCD 6.45 8/1/2028				1.D FE	1,000,000	108.3450	1,083,450	1,000,000	1,000,000					6.450	6.450	FA	26,875	64,500	12/03/2010	08/01/2028
80182Y-BS-5	CA SANTA CRUZ REDEV AGCY 2015A			1,2	1.C FE	3,150,690	93.3830	2,801,490	3,000,000	3,031,249		(17,887)			4.250	3.600	MS	42,500	127,500	07/06/2016	09/01/2035
80182Y-CZ-8	CA SNTA CRZ REDV AGY TAX ALC 2017A			2	1.C FE	1,870,112	93.3690	1,717,990	1,840,000	1,852,232		(3,072)			3.750	3.550	MS	23,000	69,000	08/10/2017	09/01/2032
802385-QU-1	SANTA MONICA CALIF CMNTY COLLE			1	1.C FE	2,598,750	101.2310	2,657,314	2,625,000	2,601,261		673			4.000	4.060	FA	43,750	105,000	03/20/2020	08/01/2047
802385-SB-1	SANTA MONICA CALIF CMNTY COLLEGE D			1	1.C FE	500,000	74.4290	372,145	500,000	500,000					2.704	2.700	FA	5,633	13,520	12/03/2020	08/01/2040
802385-SY-1	CA SANTA MONICA CCD 2022 B1			2	1.C FE	3,069,650	97.7790	2,933,370	3,000,000	3,060,399		(5,593)			5.000	4.710	FA	62,500	183,333	04/29/2022	08/01/2042
802498-UX-1	CA SANTA MONICA USD 2019				1.B FE	3,585,912	75.2560	2,709,216	3,600,000	3,587,628		446			3.114	3.130	FA	46,710	112,104	12/06/2019	08/01/2043
815626-HA-7	SEDSCD 1.35 9/15/2026				1.C FE	8,950,000	101.5350	9,087,383	8,950,000	8,950,000					1.350	1.350	MJSD	5,370	120,825	11/19/2009	09/15/2026
829689-BU-1	CA SISKIYOU CCD 2008C	@			1.E FE	720,225	54.1770	804,528	1,485,000	907,560		28,229				3.180	N/A			08/30/2016	08/01/2039
829689-BY-3	CA SISKIYOU CCD 2008C	@			1.E FE	1,332,375	43.9510	1,377,864	3,135,000	1,681,523		52,646				3.200	N/A			08/30/2016	08/01/2043
829689-BZ-0	CA SISKIYOU CCD 2008C	@			1.E FE	1,330,450	41.6950	1,353,003	3,245,000	1,680,910		52,867				3.220	N/A			08/30/2016	08/01/2044
829689-CA-4	CA SISKIYOU CCD 2008C	@			1.E FE	1,331,935	39.5130	1,325,661	3,355,000	1,682,899		52,945				3.220	N/A			08/30/2016	08/01/2045
833102-XE-1	SNOHOMISH CNTY WASH PUB UTIL DIST				1.C FE	3,233,341	107.1780	2,620,502	2,445,000	2,940,530		(44,261)			5.630	3.140	JD	11,471	137,654	09/08/2016	12/01/2035
83412P-FX-5	CA SOLANO CCD 2019			1	1.C FE	1,500,000	80.7690	1,211,535	1,500,000	1,500,000					3.094	3.090	FA	19,338	46,410	11/14/2019	08/01/2039
83412P-FY-3	CA SOLANO CCD 2019			1	1.C FE	2,750,000	74.1170	2,038,218	2,750,000	2,750,000					3.144	3.140	FA	36,025	86,460	11/14/2019	08/01/2044

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
83755V-K7-8	SOUTH DAKOTA ST HLTH & EDUCTNL			1,2	1.E FE	1,000,000	91.2640	912,640	1,000,000	1,000,000					3.130	3.130	JJ	15,650	31,300	11/06/2019	07/01/2030
839278-KD-9	SOUTH PASADENA USD			2	1.C FE	870,000	87.7180	763,147	870,000	870,000					3.004	3.000	FA	10,890	26,135	11/20/2019	08/01/2034
839278-KE-7	SOUTH PASADENA USD			2	1.C FE	1,795,471	100.0510	1,540,785	1,540,000	1,696,839		(25,438)			5.000	3.000	FA	32,083	77,000	11/20/2019	08/01/2039
845267-A9-4	TX SOUTHWEST ISD 2021	@		3	1.A FE	1,179,840	44.5840	891,680	2,000,000	1,244,837		30,548				2.500	N/A			09/23/2021	02/01/2043
850000-7P-9	TX SPRING ISD			2	1.A FE	784,928	102.0300	765,225	750,000	768,450		(3,626)			4.000	3.420	FA	11,333	30,000	01/30/2019	08/15/2038
850269-FF-3	SPRINGDALE ARK SALES & USE REV			2	1.C FE	1,000,000	102.1800	1,021,800	1,000,000	1,000,000					5.606	5.600	FA	21,957		06/28/2023	08/01/2039
850269-FG-1	SPRINGDALE ARK SALES & USE REV			2	1.C FE	750,000	102.0460	765,345	750,000	750,000					5.636	5.630	FA	16,556		06/28/2023	08/01/2040
85231L-AE-5	STLSCD 1.25 2/15/2025				1.B FE	2,180,000	100.6940	2,195,129	2,180,000	2,180,000					1.250	1.250	FA	10,294	27,250	10/02/2009	02/15/2025
85473T-BL-8	CA STANTON REDEV 2016C			1,2	1.C FE	3,254,107	104.8990	3,136,480	2,990,000	3,078,125		(27,996)			5.000	3.920	JD	12,458	149,500	11/30/2016	12/01/2040
85732G-WK-2	PA SCHOOL DIST PHILADELPHIA 2019			1,2	1.D FE	1,500,000	86.6560	1,299,840	1,500,000	1,500,000					3.096	3.090	AO	11,610	46,440	10/18/2019	04/01/2032
861398-CU-7	STOCKTON CALIF PUB FING AUTH			2	1.C FE	3,000,000	83.3160	2,499,480	3,000,000	3,000,000					3.610	3.610	AO	27,075	108,300	11/20/2019	10/01/2040
861419-MJ-5	STOSCD 2.19 12/15/2025				1.F FE	5,000,000	103.4580	5,172,900	5,000,000	5,000,000					2.190	2.190	JD	4,867	109,500	12/18/2009	12/15/2025
867578-VB-9	SUNNYVALE G.O.			2	1.B FE	1,000,000	72.1860	721,860	1,000,000	1,000,000					3.067	3.060	MS	10,223	30,670	09/06/2019	09/01/2044
871089-EV-6	SWISCD 1.65 9/15/2024				1.B FE	4,000,000	101.0440	4,041,760	4,000,000	4,000,000					1.650	1.650	MS	19,433	66,000	10/14/2009	09/15/2024
87638Q-RF-8	TX HENDRICK MED CENTER 2021			1	1.E FE	396,245	81.0410	405,205	500,000	400,155		3,910			2.781	5.250	MS	4,635	6,953	06/07/2023	09/01/2034
87638Q-RG-6	TX HENDRICK MED CENTER 2021			1	1.E FE	782,220	80.3050	803,050	1,000,000	789,504		7,284			2.901	5.350	MS	9,670	14,505	06/07/2023	09/01/2035
87638Q-RJ-0	TX HENDRICK MED CENTER 2021			1	1.E FE	5,133,300	71.5140	3,668,663	5,130,000	5,132,501		(329)			3.422	3.410	MS	58,516	175,549	05/20/2021	09/01/2050
880461-G5-1	TN HOUSING 2019	CF		2	1.B FE	680,000	86.9960	591,573	680,000	680,000					2.650	2.650	JJ	9,010	18,550	11/07/2019	07/01/2034
88046K-FR-2	TN HOUSING DEV 2023-2B SOC			2	1.B FE	1,500,000	100.8390	1,512,585	1,500,000	1,500,000					5.545	5.540	JJ	36,043		06/28/2023	07/01/2053
88046K-GT-7	TN HOUSING DEV AGY 2023 3A			2	1.B FE	2,500,000	108.2180	2,705,450	2,500,000	2,500,000					5.200	5.200	JJ	19,139		10/05/2023	07/01/2043
880557-3D-3	TNSHGR 1.515 9/15/2026				1.B FE	28,000,000	102.8150	28,788,200	28,000,000	28,000,000					1.515	1.510	MJSD	18,853	424,200	11/25/2009	09/15/2026
880558-PH-8	TN TSBA HIGHER ED FAC 2021A			2	1.B FE	2,009,920	68.0410	1,360,820	2,000,000	2,007,503		(853)			2.661	2.600	MN	8,870	53,220	02/22/2021	11/01/2045
882117-5V-2	TX TEXAS A&M UNIV 2017B			2	1.A FE	9,748,175	84.1210	8,117,677	9,650,000	9,695,446		(13,521)			3.660	3.490	JJ	176,595	353,190	12/09/2019	07/01/2047
88213A-MD-4	TX TEXAS A&M UNIV 2017D			2	1.A FE	2,900,000	90.1450	2,614,205	2,900,000	2,900,000					3.622	3.620	MN	13,422	105,038	11/30/2017	05/15/2037
88213A-NZ-4	TX TX A&M UNIV 2019A			1,2	1.A FE	4,325,000	92.4060	3,996,560	4,325,000	4,325,000					4.077	4.070	MN	22,531	176,330	01/09/2019	05/15/2039
88258M-AA-3	TX NAT GAS SEC 2023				1.A FE	3,815,000	101.9140	3,888,019	3,815,000	3,815,000					5.102	5.100	MS	64,880	85,426	03/10/2023	04/01/2033
88258M-AB-1	TX NAT GAS SEC 2023				1.A FE	2,250,000	103.3390	2,325,128	2,250,000	2,250,000					5.169	5.160	MS	38,768	51,044	03/10/2023	04/01/2039
882722-KF-7	TX STATE GO BAB 2009A				1.A FE	630,620	107.0980	535,490	500,000	594,649		(5,094)			5.517	3.750	AO	6,896	27,585	12/17/2015	04/01/2039
882723-7V-5	TX UTGO 2017			2	1.A FE	4,750,000	95.3530	4,529,268	4,750,000	4,750,000					3.721	3.720	AO	44,187	176,748	01/26/2017	10/01/2031
882723-7Z-6	TX UTGO 2017			2	1.A FE	2,250,000	93.4960	2,103,660	2,250,000	2,250,000					3.924	3.920	AO	22,073	88,290	01/26/2017	10/01/2035
882723-8A-0	TX UTGO 2017			2	1.A FE	4,000,000	93.1060	3,724,240	4,000,000	4,000,000					3.974	3.970	AO	39,740	158,960	01/26/2017	10/01/2036
882750-PL-0	TXSHSG 3.95 01/01/2050	CF		2	1.B FE	4,555,000	95.9610	4,371,024	4,555,000	4,555,000					3.950	3.940	JJ	89,961	179,923	02/06/2019	01/01/2050
88275F-RA-9	TX DEPT OF HOUSING	CF		2	1.B FE	888,249	97.8010	811,748	830,000	878,299		(2,695)			3.375	2.900	MS	9,338	27,943	08/26/2019	09/01/2039
88275F-RC-5	TX DEPT OF HOUSING	CF		2	1.B FE	2,546,861	94.3740	2,340,475	2,480,000	2,541,007		(2,043)			3.750	3.600	MS	31,000	92,613	07/17/2019	09/01/2049
88283K-AK-4	TEXAS TRANSN COMMN CENT TEX TP	@		2	1.F FE	1,468,860	55.4900	1,664,700	3,000,000	1,585,571		72,512				4.730	N/A			05/11/2022	08/15/2037
88283K-AM-0	TEXAS TRANSN COMMN CENT TEX TP	@		2	1.F FE	1,029,060	58.1120	1,162,240	2,000,000	1,110,468		50,575				4.710	N/A			05/11/2022	08/15/2036
88283K-BL-1	TX CENTRAL TX TPKE 2020C			1	1.F FE	10,000,000	75.0880	7,508,800	10,000,000	10,000,000					3.029	3.020	FA	114,429	302,900	02/21/2020	08/15/2041
882854-B2-7	TX ST WATER DEV BOARD 2017A			2	1.A FE	3,164,370	102.8170	3,084,510	3,000,000	3,073,122		(17,834)			4.000	3.310	AO	25,333	120,000	06/26/2018	10/15/2036
88880L-AW-3	TOBACCO SETTLEMENT FIN AUTH WE			1	2.C FE	497,943	94.7280	464,167	490,000	495,873		(765)			4.875	4.670	JD	1,991	23,888	11/30/2020	06/01/2049
891381-G5-8	TORSCD 0.0 8/1/2034	@			1.D FE	1,923,744	60.1120	5,770,752	9,600,000	6,093,902		476,152				8.300	N/A			10/16/2009	08/01/2034
89546R-TF-1	OR TRI MET TRANS PAYROLL TAX 2021B			2	1.A FE	2,000,000	77.7030	1,554,060	2,000,000	2,000,000					2.856	2.850	MS	19,040	57,120	10/06/2021	09/01/2041
89546R-TG-9	TRI-CNTY MET TRANSN DIST ORE R			2	1.A FE	2,000,000	73.2460	1,464,920	2,000,000	2,000,000					2.942	2.940	MS	19,613	58,840	10/06/2021	09/01/2048
89837L-AH-8	TRUSTEES OF PRINCETON UNIVERSITY			1	1.A FE	1,934,280	92.1690	1,843,380	2,000,000	1,935,775		1,148			4.201	4.400	MS	28,007	84,020	09/13/2022	03/01/2052
899647-TS-0	TULSA OK ARPTS IMPT TRUST			2	1.G FE	995,314	73.3410	733,408	1,000,000	995,694		185			3.099	3.130	JD	2,583	30,990	09/27/2021	06/01/2045
90320W-AG-8	PA UPMC 2023			2	1.F FE	5,900,000	101.2280	5,972,452	5,900,000	5,900,000					5.035	5.030	MN	37,958	175,763	04/04/2023	05/15/2033
904121-JF-8	UMASCD 1.3 6/15/2026				1.B FE	7,000,000	102.8030	7,196,210	7,000,000	7,000,000					1.300	1.300	JD	4,044	91,000	11/20/2009	06/15/2026

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
914072-5B-5	UNIV OF ARKANSAS AR UNIV REVEN				1.C FE	1,000,000	84.7740	847,740	1,000,000	1,000,000					3.081	3.080	MN	5,135	30,810	10/17/2019	11/01/2035
914072-5C-3	UNIV OF ARKANSAS AR UNIV REVEN				1.C FE	2,000,000	83.5980	1,671,960	2,000,000	2,000,000					3.301	3.300	MN	11,003	66,020	10/17/2019	11/01/2039
914072-5D-1	UNIV OF ARKANSAS AR UNIV REVEN				1.C FE	3,000,000	80.8930	2,426,790	3,000,000	3,000,000					3.401	3.400	MN	17,005	102,030	10/17/2019	11/01/2042
914073-BD-2	AR UNIV OF AR UAMS 2021B			2	1.C FE	3,250,000	79.2660	2,576,132	3,250,000	3,250,000					3.097	3.090	JD	8,388	100,653	04/01/2021	12/01/2041
914119-V7-4	UNIV OF CINCINNATI OH RECPTS			2	1.D FE	2,500,000	83.2200	2,080,500	2,500,000	2,500,000					3.254	3.250	JD	6,779	81,350	11/21/2019	06/01/2039
91412N-BD-1	IL UNIV CHICAGO 2020B			1	1.C FE	13,800,000	75.4140	10,407,132	13,800,000	13,800,000					2.761	2.760	AO	95,255	381,018	03/10/2020	04/01/2045
91412N-BE-9	IL UNIV CHICAGO 2020C			1	1.C FE	40,693,930	68.8120	28,090,435	40,822,000	40,701,808		3,979			2.547	2.560	AO	259,934	1,039,736	02/16/2022	04/01/2050
91412N-BG-4	IL UNIV CHICAGO 2021B			2	1.C FE	20,000,000	71.7450	14,349,000	20,000,000	20,000,000					3.000	3.000	AO	150,000	600,000	03/03/2021	10/01/2052
91417K-5S-6	CO UNIV COLORADO 2020B-2			1	1.B FE	3,000,000	72.2690	2,168,070	3,000,000	3,000,000					2.611	2.610	JD	6,528	78,330	07/01/2020	06/01/2042
91417K-5T-4	CO UNIV COLORADO 2020B-2			1	1.B FE	186,067	69.8080	216,299	309,848	188,595		2,205			2.811	5.830	JD	2,832	7,765	11/03/2022	06/01/2048
91481C-AB-6	TRUSTEES OF THE UNIVERSITY OF PENN			1	1.D FE	1,746,938	84.5320	1,394,778	1,650,000	1,738,608		(2,327)			4.008	3.660	FA	24,983	66,132	03/17/2020	08/15/2047
914886-AE-6	UNIVERSITY OF SOUTHERN CALIFORNIA			1	1.C FE	4,483,040	69.9780	2,799,120	4,000,000	4,438,251		(12,134)			2.805	2.250	AO	28,050	112,200	03/09/2020	10/01/2050
926055-HV-9	CA VICTOR VALLEY UNION HIGH SCHOOL	@			1.E FE	600,000	69.6370	696,370	1,000,000	639,279		24,222				3.900	N/A			05/06/2022	08/01/2035
92812U-2B-3	VA HOUSING DEV 2023D			2	1.A FE	2,750,000	103.6140	2,849,385	2,750,000	2,750,000					6.175	6.170	JJ	8,019		11/29/2023	01/01/2054
92812U-X2-9	VA HOUSING DEV AUTH 2023B			2	1.A FE	5,000,000	104.3240	5,216,200	5,000,000	5,000,000					6.241	6.240	MN	58,076		10/05/2023	11/01/2038
92812U-X4-5	VA HOUSING DEV AUTH 2023B			2	1.A FE	5,000,000	104.8430	5,242,150	5,000,000	5,000,000					6.514	6.510	MN	60,616		10/05/2023	11/01/2048
92812V-3C-8	VIRGINIA ST HSG DEV AUTH			2	1.B FE	85,000	66.1320	56,212	85,000	85,000					3.061	3.060	JD	217	2,602	06/16/2021	06/01/2056
92812V-CD-6	VA HOUSING DEV AUTH 2014-C			2	1.B FE	2,146,053	90.6360	1,903,356	2,100,000	2,100,000					4.666	4.070	MN	16,331	97,986	09/25/2018	11/01/2044
92812V-VB-9	VA HOUSING DEV AUTH RENTAL 2019A	CF		2	1.B FE	2,605,000	94.9730	2,474,047	2,605,000	2,605,000					3.600	3.600	MS	31,260	93,780	02/27/2019	09/01/2039
938429-S9-9	OR BVRTN SCHOOL DISTRICT 48J 2017B	@		2	1.B FE	683,600	73.2970	732,970	1,000,000	725,287		27,034				3.830	N/A			06/08/2022	06/15/2032
938429-T2-3	OR BVRTN SCHOOL DISTRICT 48J 2017B	@		2	1.B FE	648,970	69.9540	699,540	1,000,000	688,705		25,769				3.850	N/A			06/08/2022	06/15/2033
938429-T3-1	OR BVRTN SCHOOL DISTRICT 48J 2017B	@		2	1.B FE	616,160	66.7560	667,560	1,000,000	656,104		25,920				4.070	N/A			06/08/2022	06/15/2034
938429-W8-6	OR BEAVERTON SD 48J 2022A	@		2	1.B FE	524,550	58.6390	586,390	1,000,000	558,953		23,649				4.370	N/A			06/29/2022	06/15/2037
938429-W9-4	OR BEAVERTON SD 48J 2022A	@		2	1.B FE	496,910	55.0260	550,260	1,000,000	530,033		22,773				4.440	N/A			06/29/2022	06/15/2038
938429-X2-8	OR BEAVERTON SD 48J 2022A	@		2	1.B FE	470,080	51.9040	519,040	1,000,000	501,920		21,894				4.510	N/A			06/29/2022	06/15/2039
938429-X3-6	OR BEAVERTON SD 48J 2022A	@		2	1.B FE	443,320	49.0450	490,450	1,000,000	473,891		21,025				4.590	N/A			06/29/2022	06/15/2040
938429-X4-4	OR BEAVERTON SD 48J 2022A	@		2	1.B FE	417,430	46.3110	463,110	1,000,000	446,729		20,154				4.670	N/A			06/29/2022	06/15/2041
938429-Y3-5	OR BEAVERTON SD 48J 2022A	@		2	1.B FE	2,470,070	31.3020	2,817,180	9,000,000	2,641,800		129,065				5.070	N/A			10/24/2022	06/15/2048
93878L-BJ-5	DC CONVENTION & SPORTS AUTH 2018B			2	1.D FE	800,000	92.0110	736,086	800,000	800,000					4.312	4.310	AO	8,624	34,496	02/23/2018	10/01/2040
93976A-AH-5	WASFAC 6.79 7/1/2040				2.B FE	13,805,000	108.8620	15,028,385	13,805,000	13,805,000					6.790	6.790	JJ	468,680	937,360	11/17/2010	07/01/2040
940094-DM-4	WA WASH STATE UNIV 2021			2	1.E FE	5,000,000	76.6240	3,831,200	5,000,000	5,000,000					2.999	2.990	AO	37,488	149,950	06/10/2021	10/01/2040
941247-N2-0	WAT 7.089 12/1/2038				1.D FE	11,710,000	110.1070	12,893,530	11,710,000	11,710,000					7.089	7.080	JD	69,177	830,122	09/02/2009	12/01/2038
950732-SL-2	WENSCD 7.23 3/15/2024				1.B FE	1,220,000	100.0620	1,220,756	1,220,000	1,220,000					0.800	0.800	MS	3,253	9,760	08/24/2009	03/01/2024
955525-CS-7	WEST RANKIN MISS UTIL AUTH REV			2	1.C FE	165,000	68.5810	113,158	165,000	165,000					2.916	2.910	JJ	2,406	4,811	08/04/2021	01/01/2048
95639D-BE-9	WEST VIRGINIA BUILDING	@			1.E FE	13,000,000	100.1440	13,018,720	13,000,000	13,000,000							N/A			07/09/2009	06/15/2024
95639D-DU-1	WVSEDU 0 6/15/2026	@			1.E FE	14,120,730	99.7920	16,166,304	16,200,000	15,872,182		131,592				0.830	N/A			11/18/2009	06/15/2026
95639D-GQ-7	WVSEDU 0.00 6/15/27	@			1.E FE	25,843,150	97.1050	30,102,550	31,000,000	29,870,223		319,094				1.070	N/A			06/25/2010	06/15/2027
956553-D5-7	WEST VIRGINIA ST			1	1.C FE	1,362,969	101.3570	1,393,659	1,375,000	1,364,304		356			4.000	4.050	JD	4,583	55,000	03/23/2020	06/01/2043
956622-M7-6	WV UNIV HEALTH SYSTEM 2017A			2	1.F FE	645,064	106.0890	615,316	580,000	604,532		(6,623)			5.000	3.670	JD	2,417	29,000	03/09/2017	06/01/2031
956622-N2-6	WV UNIV HEALTH SYSTEM 2017A			2	1.F FE	2,836,184	106.0020	2,756,052	2,600,000	2,689,690		(24,088)			5.000	3.910	JD	10,833	130,000	03/09/2017	06/01/2034
956704-D6-4	WV WEST VIR UNIV 2020A			1	1.D FE	15,000,000	77.7310	11,659,650	15,000,000	15,000,000					2.856	2.850	AO	107,100	428,400	02/27/2020	10/01/2040
956704-D7-2	WV WEST VIR UNIV 2020A			1	1.D FE	7,500,000	70.6450	5,298,375	7,500,000	7,500,000					2.956	2.950	AO	55,425	221,700	02/27/2020	10/01/2044
956704-E4-8	WEST VIRGINIA ST UNIV REVENUES			2	1.D FE	3,000,000	76.1770	2,285,310	3,000,000	3,000,000					3.011	3.010	AO	22,583	90,330	05/20/2021	10/01/2041
95737T-EK-8	NY WESTCHESTER MED 2020			1	1.E FE	27,000,000	72.2690	19,512,630	27,000,000	27,000,000					3.846	3.840	MN	173,070	1,038,420	08/28/2020	11/01/2050
966782-SS-4	CA WHITTIER UHSD 2016	@		1,2	1.D FE	222,960	70.8710	283,484	400,000	282,300		9,144				3.320	N/A			10/05/2016	08/01/2034

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
96926G-AC-7	RICE UNIVERSITY				1.A FE	4,375,423	83.8840	3,355,360	4,000,000	4,336,233		(12,372)			3.574	3.000	MN	18,267	142,960	09/13/2022	05/15/2045
97658W-AA-8	WI WISC ALUM RESEARCH FUND			2	1.A FE	18,750,000	79.2490	14,859,150	18,750,000	18,750,000					3.564	3.560	AO	167,063	668,250	12/10/2019	10/01/2049
983068-2A-4	WYLIE INDEPENDENT SCHOOL DIST	@		2	1.A FE	2,152,062	40.2530	2,656,678	6,600,000	2,729,888		107,558				4.060	N/A			01/29/2018	08/15/2045
983068-2B-2	WYLIE INDEPENDENT SCHOOL DIST	@		2	1.A FE	749,136	37.9270	910,248	2,400,000	950,827		37,552				4.070	N/A			01/29/2018	08/15/2046
983068-Z2-6	WYLIE TEX INDPT SCH DIST	@		2	1.A FE	1,279,456	58.7400	1,577,169	2,685,000	1,569,017		59,895				3.930	N/A			10/02/2018	08/15/2037
983068-Z3-4	WYLIE TEX INDPT SCH DIST	@		2	1.A FE	2,430,199	56.0950	2,992,668	5,335,000	2,982,039		115,800				4.000	N/A			10/30/2018	08/15/2038
98322Q-UE-5	WY WYOMING COMM DEV AUTH HSG REV			2	1.B FE	1,000,000	84.3370	843,370	1,000,000	1,000,000					2.650	2.650	JD	2,208	26,500	09/06/2019	12/01/2039
98322Q-UF-2	WY WYOMING COMM DEV AUTH HSG REV	CF		2	1.B FE	5,000,000	80.5880	4,029,400	5,000,000	5,000,000					2.875	2.870	JD	11,979	143,750	09/06/2019	12/01/2044
98459H-AA-0	CT YALE NEW HAVEN HEALTH 2020			2	1.E FE	937,540	62.0900	620,898	1,000,000	940,522		1,494			2.496	2.810	JJ	12,480	24,960	12/16/2021	07/01/2050
BGH3B8-6S-3	NORTH SHORE LONG IS JEW 4.2 01MAY30				1.G	4,535,280	95.1340	4,314,616	4,535,280	4,535,280					4.200	4.200	MN	129,633	95,241	09/19/2014	05/01/2030
62582P-AA-8	MUNICH RE CO		D	2	1.F FE	52,027,500	100.0000	52,000,000	52,000,000	52,024,269		(2,377)			5.875	5.860	MN	342,390	3,055,000	07/12/2022	05/23/2042
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					3,140,774,404	XXX	2,937,668,043	3,626,355,529	3,278,114,562		17,548,318			XXX	XXX	XXX	25,865,740	89,347,213	XXX	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																					
3132DW-FU-2	FR SD8279	CF			1.A	16,692,694	101.8270	17,008,300	16,703,134	16,692,694		(4,414)			6.000	5.940	MON	83,516	999,057	10/20/2022	11/01/2052
3132DW-G9-8	FR SD8324			4	1.A	9,525,463	100.4040	9,486,989	9,448,787	9,524,977		(4,416)			5.500	5.320	MON	43,307	303,149	04/26/2023	05/01/2053
3132DW-KF-9	FR SD8394			4	1.A	15,794,375	98.9310	15,828,960	16,000,000	15,794,480		105			5.000	5.080	MON	66,667		12/20/2023	01/01/2054
3133W-NA-0	FHLMC SERIES 2439 CLASS LH				1.A	661,027	99.8260	677,783	678,964	671,866		2,095			6.000	6.270	MON	3,395	40,738	10/01/2002	04/15/2032
3133KQ-FT-8	FR RA8278			4	1.A	5,137,857	98.9880	5,103,405	5,155,579	5,137,900		796			5.000	5.000	MON	21,482	171,853	04/10/2023	12/01/2052
3133KR-FG-4	FR RA9167	CF		4	1.A	7,404,922	100.4680	7,491,078	7,456,183	7,405,026		763			5.500	5.540	MON	34,174	136,697	07/31/2023	06/01/2053
3133TE-3N-2	FHLMC SERIES 2054 CLASS PE	CF			1.A	232,976	99.7230	240,587	241,255	238,792		1,313			6.250	6.680	MON	1,249	15,079	05/08/1998	05/15/2028
3133TH-G8-4	FHLMC SERIES 2102 CLASS PE				1.A	308,057	100.4460	319,013	317,595	314,624		1,350			6.500	6.840	MON	1,720	20,567	03/04/1999	12/15/2028
3133TH-K8-9	FHLMC SERIES 2103 CLASS PS				1.A	176,111	99.9910	179,517	179,533	178,352		544			6.500	6.700	MON	972	11,670	03/10/1999	12/15/2028
3136A0-EK-9	FNR 2011-81 GZ	CF			1.A	1,097,146	95.3890	1,071,457	1,123,249	1,106,602		1,918			4.000	4.200	MON	3,744	52,122	08/10/2011	08/25/2041
3136A0-RX-7	FNR 2011-80 ZA	RA			1.A	6,310,866	96.0030	6,573,568	6,847,260	6,611,626		37,235			4.000	4.630	MON	22,824	273,890	08/09/2011	08/25/2041
3136A1-C8-6	FNR 2011-101 NB	RA			1.A	774,061	95.7510	741,175	774,061	774,061					4.000	3.970	MON	2,580	30,962	09/27/2011	10/25/2041
3136A1-ZD-0	FNR 2011-101 CB	RA			1.A	4,329,224	95.7560	4,158,474	4,342,795	4,330,291		1,496			4.000	4.000	MON	14,476	173,712	09/01/2011	10/25/2041
3136A5-CK-0	FNR 2012-40 PY	RA			1.A	5,109,375	90.4290	4,521,450	5,000,000	5,047,922		(5,862)			3.500	3.330	MON	14,583	175,000	05/21/2012	04/25/2042
3136A7-JB-9	FNR 2012-67 MZ				1.A	947,064	91.4460	868,390	949,620	946,865		196			3.500	3.500	MON	2,770	39,444	06/13/2012	07/25/2042
3136A7-PJ-5	FNR 2012-88 WZ				1.A	161,284	75.6650	123,115	162,710	161,233		(8)			3.500	3.680	MON	548	5,605	06/28/2012	08/25/2042
3136A8-D6-4	FNR 2012-103 ZC	RA			1.A	1,695,641	93.0250	1,633,611	1,756,095	1,694,440		7,875			3.500	4.100	MON	5,122	61,463	06/03/2013	09/25/2042
3136A8-SS-0	FNMA..12-102				1.A	949,730	77.8220	1,012,462	1,301,000	1,046,251		16,784			2.000	4.100	MON	2,168	26,020	06/25/2013	09/25/2042
3136AA-4L-6	FNR 2012-149 NZ	RA			1.A	2,256,962	77.5060	1,883,467	2,430,091	2,274,074		9,012			3.000	3.600	MON	5,013	95,227	06/15/2017	01/25/2043
3136AB-LQ-4	FNMA..12-148	RA			1.A	577,500	79.0120	592,589	750,000	625,382		7,558			2.500	4.220	MON	1,563	18,750	06/24/2013	01/25/2043
3136AB-MR-1	FNMA 2012-148 CU				1.A	447,204	80.1360	366,620	457,498	448,658		142				0.270	MON		51	01/24/2013	01/25/2043
3136AC-5C-1	FNR 2013-28 YB	RA			1.A	1,401,094	80.6260	1,209,395	1,500,000	1,432,241		3,646			3.000	3.390	MON	3,750	45,000	05/21/2013	04/25/2043
3136AC-5J-6	FNR 2013-28 MY	RA			1.A	1,575,722	88.8180	1,640,476	1,847,000	1,672,792		17,957			2.750	4.090	MON	4,233	50,793	09/24/2013	04/25/2043
3136AE-4P-9	FNR 2013-71 ZA	CF			1.A	5,474,191	90.9860	5,154,393	5,665,015	5,498,815		19,503			3.500	3.990	MON	16,338	211,998	05/29/2013	05/01/2043
3136AE-5X-1	FNR 2013-74 ZH	CF			1.A	5,035,230	90.8250	5,056,716	5,567,519	5,096,205		48,186			3.500	5.030	MON	16,239	194,822	06/21/2013	05/01/2043
3136AE-FY-8	FNR 2013-53 JP	CF			1.A	16,483,838	84.6240	15,896,637	18,785,000	17,262,793		100,204			3.000	3.840	MON	46,963	563,550	09/25/2013	06/25/2043
3136AE-S3-2	FNMA..13-52J				1.A	2,724,887	89.7860	2,514,945	2,801,040	2,748,032		3,963			3.000	3.280	MON	7,003	84,031	05/17/2013	06/25/2043
3136AF-AE-4	FNR 2013-79 EZ				1.A	7,049,821	90.9450	6,794,226	7,470,722	7,110,301		42,319			3.500	4.350	MON	21,790	265,099	06/11/2013	07/25/2043
3136AF-AK-0	FNR 2013-79 QZ	CF			1.A	3,089,749	90.9630	2,970,196	3,265,293	3,124,507		13,899			3.500	4.260	MON	9,524	114,285	06/12/2013	07/25/2043
3136AF-CE-2	FNR 2013-72 GV	RA			1.A	6,171,490	88.3530	6,646,162	7,522,265	6,707,399		102,063			2.500	4.090	MON	15,671	188,057	09/24/2013	07/25/2043
3136AF-CU-6	FNR 2013-72 NB				1.A	1,953,408	87.2710	2,100,237	2,406,564	2,125,720		35,844			2.500	4.560	MON	5,014	60,164	09/24/2013	07/25/2043
3136AF-SV-7	FNR 2013-73 KE	RA			1.A	1,498,438	84.1310	1,472,296	1,750,000	1,579,418		11,573			3.000	4.060	MON	4,375	52,500	06/24/2013	06/25/2043
3136AF-VT-8	FNR 2013-66 MB	RA			1.A	1,794,764	89.9810	1,713,471	1,904,259	1,838,849		7,497			3.000	3.570	MON	4,761	57,128	05/22/2013	11/01/2042
3136AF-YY-4	FNR 2013-80 VZ	CF			1.A	14,615,147	95.4680	14,293,607	14,972,082	14,630,990		32,413			4.000	4.370	MON	45,703	785,256	06/21/2013	08/25/2043
3136AG-MJ-8	FNR 2013-108 VZ				1.A	6,490,479	90.1770	5,935,353	6,581,921	6,494,188		6,948			3.000	3.160	MON	16,455	197,458	05/19/2016	10/25/2043
3136AG-NP-3	FNR 2013-103 GZ				1.A	4,428,631	94.5970	4,726,410	4,996,363	4,593,825		67,028			3.000	5.420	MON	12,463	139,311	09/30/2013	10/25/2033
3136AG-P8-9	FNR 2013-114 Z				1.A	2,519,353	98.2100	2,786,048	2,836,839	2,643,454		154,818			3.000	14.700	MON	7,092	85,105	10/02/2013	03/25/2040
3136AH-6S-4	FNR 2014-6 PB	RA			1.A	4,188,693	93.7420	3,962,474	4,227,000	4,198,091		1,480			4.000	4.050	MON	14,090	169,080	03/20/2014	02/25/2044

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3136AH-VS-6	FNR 2013-136 CZ		RA		1.A	3,574,525	90.9410	3,847,928	4,231,254	3,674,340		70,705			3.500	6.010	MON	12,341	161,294	12/12/2013	12/01/2043
3136AP-3A-8	FNR 2015-64 AZ		CF		1.A	10,964,837	89.4910	9,822,918	10,976,370	10,963,506		468			3.000	2.980	MON	27,441	386,874	06/15/2016	09/25/2045
3136AP-CW-0	FNR 2015-47 AY		RA		1.A	2,680,774	86.5990	2,506,573	2,894,467	2,681,811		16,762			3.000	4.050	MON	7,236	86,834	02/02/2018	07/01/2045
3136AQ-AN-0	FNR 2015-72 ZA				1.A	6,458,517	89.5080	6,019,911	6,725,557	6,495,127		19,047			3.000	3.460	MON	18,863	199,744	02/23/2016	10/25/2045
3136AR-J3-3	FNMA..16-22		CF		1.A	1,176,413	89.4430	1,055,991	1,180,632	1,176,719		124			3.000	3.010	MON	2,525	34,471	06/17/2016	04/25/2046
3136AR-Q4-3	FNR 2016-29 PL		CF		1.A	5,828,067	78.7610	4,600,488	5,841,073	5,828,470		54			3.000	3.000	MON	14,603	175,232	05/18/2016	05/25/2046
3136AR-SP-4	FNR 2016-8 PB				1.A	15,934,019	82.9130	13,215,455	15,939,000	15,934,019					3.000	2.980	MON	39,848	478,170	05/19/2016	03/25/2046
3136AS-A9-7	FNR 2016-41 MZ		RA		1.A	2,747,914	89.3420	2,487,809	2,784,578	2,750,792		2,176			3.000	3.130	MON	6,961	90,468	05/23/2016	07/25/2046
3136AS-CT-1	FNMA..16-24		CF		1.A	5,438,507	89.5070	4,872,892	5,444,165	5,437,545		(18)			3.000	2.980	MON	12,594	163,288	06/17/2016	05/25/2046
3136AU-4D-0	FNR 2017-8 BZ		RA		1.A	2,534,445	89.3750	2,520,860	2,820,527	2,576,108		18,356			3.000	4.190	MON	7,051	91,506	08/15/2018	02/25/2047
3136AU-HZ-7	FNR 2016-79 AZ		RA		1.A	4,695,233	85.7580	4,039,388	4,710,211	4,696,729		333			3.000	3.000	MON	10,445	139,037	11/06/2019	11/25/2046
3136AU-YU-9	FNR 2016-94 ZA		CF		1.A	4,947,810	90.0800	4,543,195	5,043,511	4,975,266		3,953			3.500	3.650	MON	14,082	176,491	12/09/2016	12/25/2046
3136AV-2Z-1	FNR 2017-21 ZD		RA		1.A	4,056,079	91.4360	4,051,711	4,431,194	4,164,799		21,755			3.500	4.250	MON	11,982	152,191	10/11/2018	04/01/2047
3136AV-JB-6	FNR 2017-4 ZC		CF		1.A	8,574,075	90.0390	7,719,986	8,574,075	8,574,075					3.500	3.460	MON	25,008	299,698	10/19/2017	02/25/2047
3136AV-PM-5	FNR 2017-10 LZ		CF		1.A	1,082,083	87.3920	1,072,481	1,227,211	1,119,425		8,547			3.000	4.060	MON	2,621	36,225	08/16/2018	03/25/2047
3136AW-5S-2	FNR 17-52 KZ		RA		1.A	2,308,155	90.6230	2,129,327	2,349,656	2,315,223		7,585			3.500	3.680	MON	6,853	82,238	01/19/2018	07/01/2047
3136AW-A9-8	FNR 2017-45 ZK				1.A	1,526,526	89.9900	1,508,446	1,676,244	1,562,547		7,407			3.500	4.530	MON	4,184	57,429	10/29/2018	06/01/2047
3136AW-HZ-3	FNR 2017-39 CY		RA		1.A	1,948,906	89.9460	1,878,284	2,088,230	1,950,968		5,165			3.500	4.400	MON	6,091	73,088	10/11/2018	05/01/2047
3136AW-Z7-5	FNR 2017-51 EZ		RA		1.A	2,375,772	87.1120	2,224,737	2,553,884	2,425,738		17,173			3.000	3.640	MON	6,385	76,616	06/20/2017	07/25/2047
3136AX-GA-7	FNR 2017-49 ZC		CF		1.A	8,388,984	89.9360	7,752,317	8,619,825	8,427,787		32,071			3.500	3.770	MON	25,141	371,802	07/05/2017	07/25/2047
3136AX-YN-9	FNR 2017-61 TZ		CF		1.A	9,396,641	86.3330	8,707,797	10,086,267	9,595,500		38,036			3.000	3.620	MON	25,125	302,565	06/27/2017	08/25/2047
3136AY-YZ-0	FNR 2017-90 ZD				1.A	3,770,597	89.8500	3,397,180	3,780,925	3,770,172		760			3.500	3.500	MON	11,028	132,333	10/19/2017	11/01/2047
3136B0-KF-2	FNR 2017-106 PL		RA		1.A	8,581,296	85.5860	7,676,615	8,969,507	8,698,065		23,090			3.000	3.350	MON	22,424	269,085	01/17/2018	01/01/2048
3136B1-T7-9	FNR 2018-38 VZ		CF		1.A	1,190,414	93.7720	1,116,583	1,190,739	1,190,714		2			4.000	3.950	MON	3,969	51,491	08/01/2018	06/25/2048
3136B2-7H-9	FNR 2018-72 ZB		CF		1.A	8,113,198	83.1040	6,988,871	8,409,758	8,161,818		17,438			3.500	3.810	MON	20,716	288,836	01/09/2019	10/25/2058
3136B2-GE-6	FNR 2018-45 ZD				1.A	7,357,814	91.4560	7,146,243	7,813,825	7,406,285		48,207			3.500	4.150	MON	22,790	290,019	08/01/2018	06/25/2048
3136B2-NL-2	FNR 2018-53 BZ		RA		1.A	4,452,568	91.2200	4,459,497	4,888,738	4,566,454		24,336			3.500	4.280	MON	11,903	235,605	10/03/2018	07/01/2048
3136B2-SB-9	FNR 2018-47 GZ		RA		1.A	1,629,179	89.8230	1,538,736	1,713,072	1,638,552		10,249			3.500	4.050	MON	4,996	64,918	08/30/2018	07/25/2048
3136B2-UE-0	FNR 2018-55 LZ		CF		1.A	3,206,269	89.9200	3,167,323	3,522,394	3,264,253		25,546			3.500	4.470	MON	10,274	126,614	10/23/2018	08/01/2048
3136B2-YL-0	FNR 2018-54 LZ		CF		1.A	1,004,164	89.3650	950,443	1,063,556	1,013,083		6,470			3.500	4.100	MON	2,924	37,206	01/09/2019	08/25/2048
3136B3-BL-3	FNR 2018-70 CZ		CF		1.A	6,109,000	93.6380	5,884,327	6,284,117	6,126,140		14,060			4.000	4.340	MON	20,947	310,071	10/17/2018	10/25/2048
3136B3-BY-5	FNR 2018-75 ZU				1.A	1,261,695	86.3300	1,174,326	1,360,278	1,276,031		5,206			3.500	4.130	MON	3,322	46,719	10/29/2018	10/01/2058
3136B3-DT-4	FNR 2018-73 BZ				1.A	2,857,024	89.8230	2,686,590	2,990,983	2,872,158		16,476			3.500	4.000	MON	8,724	104,684	08/30/2018	10/25/2048
3136B3-GN-4	FNR 2018-76 ZB		RA		1.A	1,901,034	91.5110	1,924,902	2,103,456	1,932,938		16,767			3.500	4.540	MON	6,135	73,621	10/03/2018	10/25/2048
3136B3-MM-9	FNR 18-84 ZA		RA		1.A	5,103,828	89.7530	5,104,804	5,687,601	5,226,406		28,901			3.500	4.550	MON	16,589	197,312	10/05/2018	11/01/2048
3136B3-MV-9	FNR 18-84 ZD		CF		1.A	2,672,491	89.9540	2,634,258	2,928,440	2,714,860		18,929			3.500	4.470	MON	8,541	101,850	10/17/2018	11/01/2048
3136B3-PT-1	FNR 2018-88 MZ		RA		1.A	5,511,145	83.8590	5,008,152	5,972,082	5,578,149		26,581			3.500	4.230	MON	14,669	205,114	10/30/2018	12/25/2058
3136B3-RS-1	FNR 18-89 VZ		CF		1.A	3,600,200	93.8580	3,449,487	3,675,200	3,616,914		4,443			4.000	4.170	MON	10,067	155,565	10/26/2018	12/25/2048
3136B7-JB-8	FNR 2019-72 ZL		CF		1.A	1,707,942	86.8930	1,499,637	1,725,840	1,713,591		986			3.000	3.060	MON	4,315	51,775	11/19/2019	12/25/2049
3136B7-V2-4	FNR 2019-82 HZ		RA		1.A	3,836,272	85.1250	3,273,399	3,845,417	3,836,391		1,171			3.000	3.000	MON	9,614	115,362	12/03/2019	01/25/2050
3136B8-HA-0	FNR 2020-3 JZ			4	1.A	3,523,215	86.4230	3,061,637	3,542,635	3,528,765		942			3.000	3.020	MON	8,857	106,278	01/15/2020	02/25/2050
3136B8-HM-4	FNR 2020-3 AZ		CF	4	1.A	1,090,793	84.5390	928,248	1,098,017	1,093,225		200			3.000	3.020	MON	2,196	32,941	01/15/2020	12/01/2049
3136BG-4G-3	FNR 2021-65 GZ		CF	4	1.A	3,648,696	48.8950	1,977,834	4,045,088	3,656,724		3,876			2.000	2.530	MON	6,467	80,032	09/17/2021	10/25/2051
3136BG-5Y-3	FNR 2021-66 DZ		CF	4	1.A	2,919,529	51.8810	1,628,011	3,137,966	2,925,266		2,460			2.000	2.380	MON	5,017	66,127	09/21/2021	10/25/2051
3136BG-AM-3	FNR 2021-42 NY				1.A	6,947,500	67.1390	4,699,702	7,000,000	6,950,612		1,266			2.500	2.530	MON	14,583	175,000	06/16/2021	07/25/2051
3136BG-N3-1	FNR 2021-56 ZK		CF		1.A	2,676,994	64.2680	1,730,254	2,692,231	2,677,211		(70)			2.500	2.540	MON	5,382	66,420	08/06/2021	09/25/2051
3136BH-J3-4	FNR 2021-49 CZ			4	1.A	1,082,559	59.1340	1,033,153	1,747,151	1,084,531		1,972			2.500	5.660	MON	3,572	32,420	02/24/2023	11/25/2050
3136BJ-F5-9	FNR 2021-73 DZ		RA	4	1.A	2,071,202	57.7570	1,219,375	2,111,202	2,071,411		(369)			2.500	2.590	MON	4,184	77,893	10/12/2021	11/25/2051
3136BJ-JW-6	FNR 2021-69 VZ			4	1.A	891,478	53.6160	841,226	1,568,983	894,179		2,701			2.000	5.370	MON	2,576	25,912	02/15/2023	10/25/2051
3136BK-JB-9	FNR 2021-85 ZL				1.A	1,826,774	58.5690	1,147,987	1,960,046	1,828,906		1,153			2.500	2.920	MON	3,901	48,344	01/11/2022	12/25/2051
3136BK-WK-4	FNR 2021-95 JZ		CF		1.A	6,634,999	57.5890	5,448,465	9,460,948	6,626,066		(7,178)			2.500	4.550	MON	19,025	233,352	07/12/2022	01/25/2052
3136BK-X6-4	FNR 2021-94 GZ		RA		1.A	3,234,080	58.4430	1,947,522	3,332,356	3,239,964		3,130			2.500	2.660	MON	6,632	95,469	01/04/2022	01/25/2052
3136BK-YR-7	FNR 2021-86 ZT		CF		1.A	1,911,013	58.8920	1,238,173	2,102,433	1,913,429		1,294			2.500	3.060	MON	4,184	51,856	02/04/2022	01/25/2052
3136BK-YZ-9	FNR 2021-86 MZ		CF		1.A	12,394,557	58.3080	7,968,276	13,665,813	12,418,736		13,039			2.500	3.120	MON	27,253	347,699	02/18/2022	01/25/2052
3136BL-3U-2	FNMA..22-10D		CF		1.A	3,437,939	72.9380	2,513,614	3,446,210	3,437,651		(295)			3.500	3.500	MON	9,650	128,011	02/25/2022	02/25/2052
3136BL-RU-6	FNR 2022-7 ZE		CF		1.A	4,728,455	58.4350	3,064,985	5,245,155	4,738,003		4,665			2.500	3.160	MON	12,646	139,984	02/18/2022	02/25/2052
3136BL-TN-0	FNR 2022-7 GZ		CF		1.A	1,878,308	60.0440	1,259,764	2,098,062	1,881,816		2,088			2.500	3.180	MON	4,184	51,748	02/18/2022	02/25/2052

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3136BM-AH-1	FNR 2022-9 Z				1.A	4,641,875	69.2600	3,866,724	5,582,911	4,641,835		(691)			3.000	4.230	MON	13,311	164,797	04/20/2022	03/25/2052
3136BM-HC-5	FNR 2022-21 BZ				1.A	8,400,524	77.9850	7,290,581	9,348,637	8,400,730		(65)			3.500	4.300	MON	25,799	330,013	04/21/2022	04/25/2052
3136BM-KQ-0	FNR 2022-15 JZ				1.A	11,111,788	77.9970	9,718,624	12,460,205	11,114,408		1,400			3.500	4.360	MON	34,386	427,951	05/04/2022	04/25/2052
3136BM-PV-4	FNR 2022-17 ZJ	CF			1.A	3,883,749	72.8090	3,142,470	4,316,064	3,880,301		(2,634)			3.500	4.240	MON	11,911	157,346	04/26/2022	04/25/2052
3136BM-QE-1	FNR 2022-17 ZN	CF			1.A	2,776,202	76.3200	2,314,726	3,032,938	2,775,644		(172)			3.500	4.140	MON	8,370	104,167	04/26/2022	04/25/2052
3136BM-R8-3	FNR 2022-32 CZ	RA			1.A	5,015,949	83.2410	4,433,667	5,326,289	5,010,349		(3,606)			4.000	4.430	MON	16,778	208,449	05/18/2022	06/25/2052
3136BM-W9-5	FNR 2022-29 ZQ				1.A	3,723,520	87.6480	3,293,792	3,757,973	3,722,178		(874)			4.500	4.540	MON	13,224	165,058	05/05/2022	06/25/2052
3136BN-GM-2	FNR 2022-46 CZ	CF			1.A	3,085,804	87.9010	2,820,809	3,209,086	3,082,611		(2,604)			4.500	4.780	MON	11,292	152,200	06/15/2022	07/25/2052
3136BN-HB-5	FNR 2022-44 EZ			4	1.A	3,202,987	93.8070	3,032,933	3,233,149	3,202,301		(686)			5.000	5.050	MON	12,923	144,547	01/26/2023	07/25/2052
3136BN-MA-1	FNR 2022-37 CZ				1.A	5,076,015	88.1870	4,716,661	5,348,476	5,069,180		(4,695)			4.500	4.890	MON	18,820	234,916	06/14/2022	07/25/2052
3136BN-N5-1	FNR 2022-47 ZA				1.A	5,123,807	89.3840	4,762,827	5,328,494	5,118,997		(3,511)			4.500	4.790	MON	18,750	234,038	07/29/2022	08/25/2052
3136BN-NX-0	FNR 2022-37 ZK				1.A	5,215,414	87.6810	4,690,496	5,349,476	5,211,766		(2,484)			4.500	4.670	MON	18,820	234,916	06/13/2022	07/25/2052
3136BN-QR-0	FNR 2022-42 AZ	CF			1.A	2,075,336	85.4210	1,813,875	2,123,461	2,074,674		(630)			4.000	4.150	MON	6,689	89,793	05/25/2022	07/25/2052
3136BN-W7-7	FNR 2022-60 GZ				1.A	2,095,154	89.4380	1,899,151	2,123,435	2,094,421		(571)			4.500	4.580	MON	7,556	93,266	08/23/2022	09/25/2052
3136BP-CM-1	FNR 2022-77 BZ	CF			1.A	12,587,740	98.1590	12,557,865	12,793,365	12,581,456		(5,685)			5.500	5.620	MON	55,505	683,113	10/11/2022	11/25/2052
3136BP-D4-0	FNR 2023-5 CZ			4	1.A	4,078,577	94.8150	3,953,604	4,169,827	4,077,229		(1,347)			5.000	5.160	MON	16,806	169,827	02/10/2023	03/25/2053
3136BP-DC-2	FNR 2022-64 KZ	CF			1.A	5,143,442	89.1590	4,715,390	5,288,754	5,140,623		(2,859)			4.500	4.700	MON	18,891	251,057	09/02/2022	10/25/2052
3136BP-GE-5	FNR 2022-77 AZ	RA			1.A	5,980,799	96.8290	6,157,907	6,359,549	5,973,195		(6,666)			5.000	5.520	MON	25,209	309,535	10/06/2022	11/25/2052
3136BP-GW-5	FNR 2022-78 AZ				1.A	4,124,455	97.2620	4,147,703	4,264,455	4,120,472		(3,558)			5.500	5.780	MON	18,502	227,704	10/13/2022	11/25/2052
3136BP-KF-7	FNR 2022-80 LZ	RA			1.A	3,021,284	97.3640	3,114,023	3,198,341	3,016,921		(3,735)			5.500	6.010	MON	13,876	170,778	10/20/2022	11/25/2052
3136BP-L8-2	FNR 2023-12 LZ			4	1.A	3,403,211	93.4960	3,266,141	3,493,341	3,401,898		(1,313)			5.000	5.170	MON	14,138	100,212	04/27/2023	04/25/2053
3136BP-MM-0	FNR 2022-83 JZ				1.A	5,051,966	106.0980	5,379,741	5,070,530	5,050,801		(1,258)			6.000	5.990	MON	23,999	318,331	11/04/2022	12/25/2052
3136BP-MQ-1	FNR 2022-83 DZ				1.A	8,496,513	105.6960	9,022,101	8,535,888	8,494,376		(2,301)			6.000	6.000	MON	40,401	535,888	11/04/2022	12/25/2052
3136BP-NC-1	FNR 2022-88 BZ				1.A	7,168,436	98.2020	7,295,164	7,428,748	7,162,286		(5,270)			5.500	5.810	MON	32,083	396,665	11/01/2022	12/25/2052
3136BP-QA-2	FNR 2022-82 GZ	RA			1.A	5,246,064	110.6520	5,903,224	5,334,931	5,243,567		(2,212)			6.000	6.140	MON	25,251	309,931	10/20/2022	12/25/2052
3136BP-ZE-4	FNR 2023-8 ZA			4	1.A	5,037,863	92.5770	4,825,354	5,212,277	5,034,276		(3,588)			5.000	5.240	MON	21,007	212,277	02/15/2023	02/25/2053
3136BQ-EH-8	FNR 2023-37 BZ			4	1.A	4,085,480	103.6370	4,241,355	4,092,511	4,085,317		(163)			5.500	5.480	MON	18,502	92,511	07/20/2023	08/25/2053
3137A0-K9-5	FHR 3695 JG	RA			1.A	1,508,011	98.8850	1,489,509	1,506,305	1,507,291		(134)			4.500	4.450	MON	5,649	67,784	06/07/2011	07/15/2040
3137A7-UU-2	FHR 3828 LZ	RA			1.A	2,594,347	93.3120	2,518,917	2,699,454	2,648,395		10,810			4.000	4.280	MON	8,998	107,784	08/10/2011	03/15/2041
3137A9-Y2-6	FHR 3835 ZV	RA			1.A	4,126,694	95.9320	4,048,010	4,219,680	4,165,755		8,581			4.000	4.220	MON	14,066	180,278	08/10/2011	04/15/2041
3137AJ-AY-0	FHR 3955 Z	CF			1.A	679,579	75.9420	516,671	680,345	679,387		(6)			4.500	4.490	MON	2,544	33,784	08/07/2013	11/15/2041
3137AN-ST-3	FHR 4027 PY	RA			1.A	14,258,219	94.1830	13,141,379	13,952,997	14,076,516		(12,280)			3.500	3.320	MON	40,696	488,355	05/25/2012	04/15/2042
3137AQ-TL-2	FHLMC 4048F BE	RA			1.A	7,430,445	93.3300	6,592,859	7,064,000	7,269,960		(18,449)			4.000	3.680	MON	23,547	282,560	05/22/2012	04/01/2042
3137B0-EF-7	FHR 4183 NQ	RA			1.A	4,350,000	89.3520	4,467,610	5,000,000	4,555,639		30,655			3.000	3.970	MON	12,500	150,000	09/25/2013	03/15/2043
3137B1-3E-0	FHR 4182 ZK	CF			1.A	2,595,569	87.6920	2,279,060	2,598,937	2,595,200		9			3.500	3.500	MON	7,131	106,188	05/24/2016	03/15/2043
3137B1-BN-1	FHLMC 41-92	RA			1.A	1,393,593	88.7910	1,331,858	1,500,000	1,427,543		4,953			3.500	4.020	MON	4,375	52,500	06/24/2013	04/15/2043
3137B2-G3-8	FHR 4206 LZ	RA			1.A	4,653,377	90.5510	4,407,688	4,867,652	4,689,874		15,945			3.500	3.970	MON	10,336	194,244	05/31/2013	05/15/2043
3137B2-GH-7	FHR 4206 PY				1.A	7,950,051	84.4780	7,642,707	9,047,000	8,350,187		48,235			3.000	3.820	MON	22,618	271,410	09/25/2013	05/15/2043
3137B2-NF-3	FHR 4219 JZ	CF			1.A	2,209,778	91.0540	2,086,125	2,291,090	2,220,848		8,037			3.500	4.020	MON	6,147	78,253	05/30/2013	05/15/2043
3137B3-6D-5	FHR 4215 ZK				1.A	2,296,555	90.9690	2,210,656	2,430,117	2,304,267		17,817			3.500	4.410	MON	7,088	83,620	06/11/2013	06/15/2043
3137B3-A3-2	FHR 4230 Z	CF			1.A	2,020,946	86.9610	2,270,340	2,610,753	1,919,072		55,878			2.500	7.570	MON	5,439	76,701	11/07/2013	07/15/2043
3137B3-JF-6	FHR 4231 PY	RA			1.A	2,054,363	91.9620	2,045,519	2,224,314	2,121,120		11,140			3.500	4.200	MON	6,488	77,851	09/24/2013	07/15/2043
3137B3-RV-2	FHR 4235 BC	RA			1.A	1,032,655	96.2280	1,155,475	1,200,762	1,130,489		24,141			2.500	5.800	MON	2,502	30,019	12/19/2013	08/15/2028
3137B4-KX-3	FHR 4253 PB	RA			1.A	2,892,823	94.4020	2,920,745	3,093,928	2,952,456		8,926			3.500	4.340	MON	9,024	108,287	09/25/2013	08/15/2041
3137B4-RQ-1	FHR 4249 GW	RA			1.A	835,364	94.1230	849,164	902,182	850,553		7,563			3.500	4.560	MON	2,631	31,576	12/03/2013	10/15/2041
3137B6-LL-3	FHR 4285 PB	RA			1.A	3,497,045	96.1900	3,354,373	3,487,237	3,490,836		(437)			4.000	3.940	MON	11,624	139,489	03/26/2014	11/15/2043
3137BF-BH-3	FHR 4413 VZ				1.A	4,062,860	87.8130	3,861,910	4,397,870	4,168,722		29,692			3.000	3.710	MON	10,995	172,318	08/21/2018	11/15/2044
3137BH-BN-6	FHR 4446 PM	RA			1.A	2,992,500	83.5360	2,506,086	3,000,000	2,993,627		225			3.000	3.010	MON	7,500	90,000	05/25/2016	09/15/2044
3137BJ-6Z-1	FHR 4475 BC	RA			1.A	829,817	89.4460	754,620	843,658	835,140		693			3.000	3.100	MON	2,109	25,310	05/24/2016	05/15/2045
3137BL-EX-2	FHLMC 45-10				1.A	9,613,903	89.5920	8,620,215	9,621,613	9,612,743		504			3.000	2.990	MON	24,054	288,648	06/17/2016	09/15/2045
3137BM-XG-6	FHR 4551 PB	RA			1.A	990,000	83.7170	837,172	1,000,000	992,798		251			3.500	3.540	MON	2,917	35,000	03/10/2016	02/15/2046
3137BM-XN-1	FHR 4551 Z	RA			1.A	1,322,045	82.8510	1,097,423	1,324,578	1,321,939		50			3.500	3.500	MON	2,964	56,620	04/26/2016	12/15/2043
3137BN-5C-4	FHR 4555 PC	RA			1.A	4,989,063	83.5140	4,175,690	5,000,000	4,990,577		244			3.000	3.000	MON	12,500	150,000	05/24/2016	02/15/2046
3137BR-ER-2	FHR 4607 HB	RA			1.A	7,745,792	89.6690	7,120,789	7,941,220	7,797,222		15,617			3.000	3.280	MON	19,853	237,606	01/05/2018	08/01/2046
3137BS-YV-9	FHR 4630 ZL	CF			1.A	3,319,416	89.3500	3,306,197	3,700,256	3,440,933		18,358			3.000	3.950	MON	8,040	109,634	12/09/2016	11/15/2046
3137BT-RY-9	FHR 4636 ZN	CF			1.A	1,091,688	87.2200	1,075,731	1,233,355	1,135,575		8,033			3.000	3.970	MON	2,635	36,406	08/16/2018	12/15/2046
3137BV-BA-3	FHR 4656 B				1.A	11,532,170	86.2900	10,449,133	12,109,251	11,573,552		31,839			3.000	3.580	MON	30,273	363,278	01/23/2017	02/15/2047

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3137BV-QS-8	FHR 4657 TZ		CF		1.A	10,391,063	90.1580	9,368,364	10,391,063	10,391,063					3.500	3.470	MON	30,307	346,632	06/09/2017	02/15/2047
3137BW-RN-6	FHR 4664 TZ		RA		1.A	15,107,058	88.1920	14,329,810	16,248,406	15,454,899		67,208			3.000	3.640	MON	40,615	570,913	06/13/2017	03/15/2047
3137BY-5W-6	FHR 4680 BQ		RA		1.A	271,523	90.1010	252,212	279,921	271,634		589			3.500	3.880	MON	816	9,797	02/07/2019	05/15/2047
3137F1-7F-9	FHR 4693 TZ		RA		1.A	4,750,401	88.1560	4,448,601	5,046,295	4,814,813		12,046			3.000	3.580	MON	12,616	168,478	06/20/2017	06/15/2047
3137F2-ZW-9	FHR 4711 CZ		CF		1.A	5,955,972	90.0420	5,445,557	6,047,763	5,976,951		7,217			3.500	3.630	MON	17,639	233,492	07/26/2017	08/15/2047
3137F3-K6-0	FHR 4768 ZH				1.A	3,634,364	87.2310	3,516,947	4,031,781	3,689,258		22,085			3.000	4.150	MON	10,079	120,953	02/02/2018	03/01/2048
3137F5-3A-5	FHR 4791 ZB				1.A	5,763,657	93.3700	5,379,140	5,761,089	5,761,089					4.000	3.970	MON	19,204	246,393	04/25/2018	03/15/2048
3137FB-YC-4	FHR 4734 Z				1.A	4,598,544	86.2380	4,265,787	4,946,551	4,662,504		22,873			3.000	3.750	MON	16,347	191,567	11/10/2017	12/01/2047
3137FC-4R-2	FHR 4738 LZ				1.A	7,627,611	87.0530	7,119,311	8,178,115	7,792,612		41,908			3.000	3.610	MON	20,100	267,785	12/08/2017	12/01/2047
3137FC-BP-8	FHR 4741 GY		RA		1.A	9,914,540	84.8690	8,697,416	10,248,000	10,006,156		17,562			3.000	3.240	MON	25,620	307,440	01/05/2018	12/01/2047
3137FD-7H-9	FHR 4748 YZ		CF		1.A	5,862,902	89.3460	5,509,532	6,166,505	5,938,849		18,154			3.500	3.930	MON	15,235	211,791	03/05/2019	12/15/2047
3137FD-DG-4	FHR 4750 KZ		RA		1.A	9,212,936	93.3370	8,605,769	9,220,075	9,211,647		(45)			3.500	3.490	MON	26,403	381,995	12/19/2017	01/01/2048
3137FG-3P-8	FHR 4801 ZN				1.A	20,493,200	93.7980	19,250,129	20,523,050	20,490,297		3,363			4.000	4.000	MON	68,410	881,065	05/15/2018	05/15/2048
3137FG-5H-4	FHR 4796 NZ		CF		1.A	7,852,039	93.1940	7,317,668	7,852,039	7,852,039					4.000	3.970	MON	26,173	373,021	07/23/2018	05/15/2048
3137FJ-C2-3	FHR 4833 VZ		CF		1.A	1,396,769	93.7730	1,346,224	1,435,621	1,392,200		4,652			4.000	4.430	MON	7,406	58,702	10/31/2018	09/15/2048
3137FQ-AT-0	FHR 4932 AZ		RA		1.A	2,207,812	80.1160	1,801,851	2,249,062	2,219,015		1,604			3.000	3.100	MON	15,075	98,804	11/21/2019	12/25/2049
3137FQ-HA-4	FHR 4933 LZ				1.A	2,175,024	86.9790	1,896,252	2,180,121	2,175,081		346			3.000	3.000	MON	5,450	65,403	12/18/2019	12/25/2049
3137G1-BU-0	FWLS 2017-SC02 1A2				1.A	1,361,885	86.7070	1,260,628	1,453,889	1,387,339		3,695			3.000	3.480	MON	3,635	43,617	07/19/2017	05/25/2047
3137H1-5M-4	FHR 5123 GZ			4	1.A	4,237,701	61.6460	2,624,698	4,257,701	4,237,474		(315)			2.500	2.510	MON	8,368	152,975	06/10/2021	07/25/2051
3137H2-5X-8	FHR 5144 BZ		CF	4	1.A	6,743,088	52.2800	3,834,309	7,334,124	6,759,168		8,062			2.000	2.450	MON	9,779	139,992	08/10/2021	07/01/2051
3137H2-7G-3	FHR 5140 EZ			4	1.A	13,274,265	56.0770	7,931,745	14,144,382	13,305,218		9,936			2.000	2.360	MON	22,575	347,459	08/26/2021	09/25/2051
3137H2-G6-5	FHR 5146 NB		RA	4	1.A	682,148	55.6810	417,608	750,000	686,393		1,847			2.000	2.450	MON	1,250	15,000	08/23/2021	08/25/2051
3137H2-GK-4	FHR 5146 UB		RA	4	1.A	682,031	55.6430	417,320	750,000	686,239		1,831			2.000	2.450	MON	1,250	15,000	08/23/2021	08/25/2051
3137H2-GR-9	FHR 5146 ZJ		RA	4	1.A	706,743	47.2310	370,966	785,434	708,645		868			2.000	2.560	MON	1,254	15,547	08/19/2021	09/25/2051
3137H2-Z6-4	FHR 5150 GZ		CF	4	1.A	864,575	63.6350	553,682	870,093	864,746		(13)			2.500	2.550	MON	1,752	21,471	09/15/2021	10/25/2051
3137H3-2U-5	FHR 5150 Z			4	1.A	3,854,312	50.7000	3,447,049	6,798,926	3,865,657		11,345			2.000	5.350	MON	11,144	112,284	02/16/2023	10/25/2051
3137H3-W3-2	FHR 5160 DZ			4	1.A	9,486,846	58.7090	6,006,469	10,230,829	9,514,922		13,668			2.000	2.450	MON	16,383	202,417	09/28/2021	11/25/2051
3137H4-Z6-0	FHR 5183 BZ		RA		1.A	1,611,685	57.3670	990,540	1,726,663	1,612,063		78			2.500	2.870	MON	3,436	46,010	01/04/2022	01/25/2052
3137H5-FE-2	FHLMC..5190 BZ		CF		1.A	8,110,998	61.3590	5,149,441	8,392,248	8,116,041		1,803			2.500	2.700	MON	16,736	240,361	01/04/2022	01/25/2052
3137H5-HU-4	FHR 5190 Z				1.A	1,893,261	57.0230	1,196,372	2,098,062	1,895,093		993			2.500	3.090	MON	4,184	51,748	02/04/2022	01/25/2052
3137H5-HW-0	FHR 5190 ZL				1.A	1,046,609	68.7520	728,164	1,059,109	1,046,557		(77)			3.000	3.060	MON	2,513	36,269	01/18/2022	02/25/2052
3137H5-JG-3	FHR 5188 GZ				1.A	6,402,012	71.6590	6,670,025	9,307,955	6,416,368		17,019			3.000	5.920	MON	22,583	274,753	11/14/2022	01/25/2052
3137H5-MR-5	FHR 5191 BZ				1.A	975,593	59.3990	623,113	1,049,031	976,415		219			2.500	2.920	MON	2,092	30,045	01/13/2022	11/25/2051
3137H5-RY-5	FHR 5194 EZ		RA		1.A	1,930,213	62.8330	1,318,279	2,098,062	1,934,297		2,301			2.500	3.040	MON	4,184	51,748	02/04/2022	02/25/2052
3137H5-UE-5	FHR 5189 CZ		CF		1.A	3,042,327	64.1540	2,018,995	3,147,093	3,044,248		917			2.500	2.700	MON	6,276	83,990	01/05/2022	02/25/2052
3137H5-VT-1	FHR 5189 ZT		CF		1.A	5,080,389	60.1970	3,157,426	5,245,155	5,082,202		837			2.500	2.670	MON	10,460	135,738	01/05/2022	01/25/2052
3137H5-ZN-0	FHR 5202 BZ		CF		1.A	1,739,200	69.0590	1,459,168	2,112,936	1,739,696		(255)			3.000	4.330	MON	5,038	67,332	04/21/2022	03/25/2052
3137H6-CX-1	FHR 5200 ZA				1.A	1,918,075	60.2330	1,261,098	2,093,700	1,919,962		1,195			2.500	3.010	MON	4,184	51,641	02/03/2022	03/25/2052
3137H6-PV-1	FHR 5206 Z				1.A	3,186,245	68.4110	2,605,809	3,809,033	3,192,617		4,556			3.000	4.300	MON	9,081	112,436	04/20/2022	03/25/2052
3137H6-S3-0	FHR 5214 CZ		CF		1.A	8,036,481	80.2140	6,461,799	8,055,669	8,035,530		(944)			4.000	3.990	MON	29,943	336,156	03/22/2022	04/25/2052
3137H6-ZE-8	FHR 5213 Z		CF		1.A	4,153,892	74.1450	3,087,118	4,163,601	4,153,279		(646)			3.500	3.500	MON	11,609	169,037	02/18/2022	04/25/2052
3137H7-5E-9	FHR 5226 AZ				1.A	12,854,370	82.5300	11,219,241	13,594,120	12,847,300		(4,324)			4.000	4.420	MON	42,679	532,164	05/04/2022	05/25/2052
3137H7-F2-4	FHR 5221 ZE		CF		1.A	1,930,104	78.2680	1,659,254	2,119,957	1,930,816		331			3.500	4.200	MON	5,867	72,811	06/03/2022	05/25/2052
3137H7-N2-5	FHR 5233 DZ		CF		1.A	8,697,271	98.9050	8,627,231	8,722,772	8,696,882		442			4.500	4.490	MON	65,124	389,091	06/02/2022	10/25/2044
3137H7-SH-7	FHR 5229 CZ				1.A	5,572,382	82.0690	4,808,433	5,858,983	5,566,322		(4,808)			4.000	4.340	MON	18,456	247,693	05/31/2022	06/25/2052
3137H7-WB-5	FHR 5228 Z		CF		1.A	2,011,875	82.9300	1,749,315	2,109,375	2,011,857		(1,898)			4.000	4.350	MON	26,845	109,375	05/19/2022	06/25/2052
3137H7-WG-4	FHR 5230 AZ				1.A	2,535,224	79.7460	2,180,430	2,734,216	2,536,835		1,068			3.500	4.080	MON	7,634	93,908	08/11/2022	09/25/2046
3137H7-ZJ-5	FHR 5237 CZ		CF		1.A	2,099,408	89.4820	1,893,000	2,115,502	2,099,057		(548)			4.500	4.530	MON	30,225	115,502	06/06/2022	06/25/2052
3137H8-AD-3	FHR 5236 BZ			4	1.A	5,626,461	98.8230	5,586,421	5,652,939	5,625,643		(818)			5.000	5.010	MON	22,595	230,230	02/03/2023	07/25/2052
3137H8-KX-8	FHR 5249 EZ		CF		1.A	3,103,346	89.0820	2,848,031	3,197,096	3,101,024		(3,454)			4.500	4.710	MON	11,335	197,096	07/29/2022	08/25/2052
3137H9-B4-0	FHR 5267 GZ		CF		1.A	5,284,281	92.5720	4,926,463	5,321,781	5,282,947		(1,360)			5.000	5.030	MON	21,007	288,222	09/06/2022	09/25/2052
3137H9-BE-8	FHR 5267 JZ				1.A	9,478,659	94.0700	9,011,150	9,579,206	9,475,757		(2,977)			5.000	5.060	MON	37,813	512,105	09/16/2022	10/25/2052
3137H9-CR-8	FHR 5272 CZ				1.A	10,378,716	98.6660	10,518,972	10,661,138	10,372,776		(5,439)			5.500	5.730	MON	46,254	569,261	10/12/2022	11/25/2052
3137H9-DY-2	FHR 5270 DZ				1.A	2,102,793	104.7160	2,245,786	2,144,642	2,101,408		(1,386)			6.000	6.150	MON	10,100	124,592	11/07/2022	11/25/2052
3137H9-GB-9	FHR 5275 AZ		RA		1.A	5,115,729	97.9810	5,222,923	5,330,569	5,112,092		(4,052)			5.500	5.870	MON	23,169	284,631	01/04/2023	11/25/2052
3137H9-GM-5	FHR 5275 KZ		RA		1.A	6,361,058	98.1930	6,281,082	6,396,683	6,359,414		(1,671)			5.500	5.520	MON	27,753	369,057	10/06/2022	11/25/2052
3137H9-KU-2	FHR 5282 MZ		RA		1.A	7,162,967	98.3700	7,307,652	7,428,748	7,156,509		(5,558)			5.500	5.810	MON	32,378	396,665	11/01/2022	12/25/2052

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3137H9-RC-5	FHR 5295 ZA			4	1.A	3,081,432	93.3940	2,920,770	3,127,370	3,080,473		(959)			5.000	5.090	MON	12,604	127,370	02/06/2023	03/25/2053
3137H9-RD-3	FHR 5295 ZJ			4	1.A	4,932,557	96.9730	4,821,769	4,972,254	4,931,667		(890)			5.500	5.540	MON	22,072	178,612	04/18/2023	03/25/2053
3137H9-RZ-4	FHR 5297 DZ	RA		4	1.A	5,808,553	100.3290	5,853,160	5,833,949	5,808,678		3,028			6.000	6.000	MON	58,353	261,948	02/06/2023	03/25/2053
3137HA-DG-8	FHR 5329 JZ	CF		4	1.A	9,884,464	103.9870	10,291,158	9,896,590	9,884,220		(244)			6.000	5.970	MON	48,748	195,482	08/02/2023	08/25/2053
3137HA-K6-2	FHR 5338 CZ			4	1.A	3,052,600	103.9290	3,180,706	3,060,452	3,052,477		(123)			6.000	5.980	MON	15,150	60,452	08/15/2023	09/25/2053
3137HA-LL-8	FHR 5333 LZ	CF		4	1.A	3,974,352	104.7220	4,252,344	4,060,602	3,973,556		(796)			6.000	6.160	MON	20,201	60,602	08/22/2023	09/25/2053
3137HA-RC-2	FHR 5348 HZ			4	1.A	4,381,334	107.0920	4,891,780	4,567,838	4,379,355		(1,979)			6.000	6.350	MON	22,726	67,838	09/27/2023	10/25/2053
3138LH-MA-9	FN AN4852	RA			1.A	914,126	90.8570	805,380	886,426	907,723		(1,008)			3.890	3.740	MON	2,969	34,961	02/03/2017	03/01/2047
31393G-3L-6	FHLMC SERIES 2531 CLASS Z	CF			1.A	1,055,846	100.6660	1,115,230	1,107,848	1,093,469		3,513			5.500	5.840	MON	5,078	60,932	03/04/2003	12/15/2032
31393T-3S-3	FNMA SERIES 2003-111 CLASS SG	CF			1.A	1,800,724	98.1580	2,027,274	2,065,311	1,952,023		23,105			4.654	6.350	MON	7,880	106,267	03/31/2004	12/25/2032
31393T-U6-1	FNMA SERIES 2003-109 CLASS SA	CF			1.A	1,602,998	99.9850	1,762,111	1,762,374	1,706,032		10,406			4.078	5.120	MON	1,198	79,015	10/08/2003	01/25/2033
31393U-4J-9	FNMA SERIES 2004-W1 CLASS 1A7	RA			1.A	1,477,267	98.8650	1,460,506	1,477,267	1,477,267					5.681	5.630	MON	6,994	83,924	01/08/2004	11/25/2043
31393U-BC-6	FNMA SERIES 2003-123 CLASS ND	RA			1.A	1,492,138	102.9850	1,499,705	1,456,242	1,463,064		(1,598)			6.000	5.740	MON	7,232	96,444	08/11/2004	12/25/2033
31393U-DL-4	FNMA 2003-119 CLASS SA				1.A	191,335	94.4280	186,628	197,641	193,462		906			4.098	5.120	MON	135	8,901	04/26/2004	12/25/2033
31393U-DM-2	FNMA SERIES 2003-119 CLASS QD				1.A	114,775	94.4280	111,976	118,583	116,043		550			4.098	5.130	MON	81	5,340	10/22/2003	12/25/2033
31393U-DN-0	FNMA SERIES 2003-119 CLASS UG				1.A	172,115	94.4280	167,917	177,827	174,057		816			4.098	5.120	MON	121	8,010	10/22/2003	12/25/2033
31393U-DQ-3	FNMA SERIES 2003-119 CLASS SB				1.A	122,081	94.8440	113,259	119,416	119,416					4.998	4.990	MON	99	6,453	10/22/2003	12/25/2033
31393U-NR-0	FNMA SERIES 2003-W18 CLASS 1A7	RA			1.A	7,452,277	98.8090	7,363,550	7,452,277	7,452,277					5.807	5.750	MON	36,063	432,754	11/07/2003	08/25/2043
31393W-3S-6	FHLMC SERIES 2650 CLASS PB	RA			1.A	568,213	99.7440	601,435	602,978	592,070		2,182			5.000	5.480	MON	2,512	30,149	10/07/2004	07/15/2033
31393X-GN-1	FNMA SERIES 2004-W2 CLASS 1A4	CF			1.A	935,968	99.3000	938,320	944,934	944,719		(246)			6.000	6.050	MON	4,725	56,706	03/04/2004	02/25/2044
31394B-YX-6	FNMA SERIES 2004-91 CLASS ZK	CF			1.A	1,745,741	98.4320	2,108,493	2,142,081	2,033,346		25,809			4.500	5.980	MON	8,019	113,772	11/02/2004	12/25/2034
31394K-KZ-6	FHLMC SERIES 2682 CLASS SH	CF			1.A	500,169	94.9600	529,184	557,272	557,407		(287)			4.077	4.060	MON	1,010	25,205	10/09/2003	02/15/2033
31394K-L2-8	FHLMC SERIOES 2682 CLASS SK	CF			1.A	2,344,151	101.6160	2,426,711	2,388,109	2,390,704		933			5.077	5.420	MON	5,389	131,895	10/14/2003	01/15/2033
31394L-4S-8	FHLMC SERIES 2684 CLASS S	CF			1.A	884,431	97.9060	992,534	1,013,765	1,013,939		(437)			4.647	4.640	MON	2,094	51,631	10/09/2003	01/15/2033
31394L-DC-3	FHLMC SERIES 2691 CLASS JS	CF			1.A	1,787,223	97.0400	1,884,245	1,941,714	1,942,340		(776)			4.097	4.080	MON	3,536	88,212	10/14/2003	04/15/2033
31394L-GD-8	FHLMC SERIES 2691 CLASS SW	CF			1.A	681,307	97.6170	670,853	687,231	688,057		240			5.097	5.440	MON	1,557	38,093	10/08/2003	09/15/2032
31394V-4H-0	FNMA SERIES 2006-18 CLASS PE				1.A	741,536	101.7170	781,655	768,462	757,174		1,789			5.500	5.800	MON	3,522	42,265	03/15/2006	03/25/2036
31394X-VL-7	FSPC SERIES T-60 CL 1A4D	CF		5	1.A	973,770	89.9680	1,015,042	1,128,229	973,770		3,907	185,327		4.199	4.990	MON	3,948	47,356	05/04/2004	03/25/2044
31395C-XH-9	FHLMC SERIES 2827 CLASS PG	RA			1.A	608,826	102.9250	617,753	600,198	601,809		(457)			6.000	5.850	MON	3,001	36,012	08/02/2004	07/15/2034
31396H-MW-6	FHLMC SERIES 3110 CLASS HE	RA			1.A	856,561	101.8230	894,896	878,876	869,543		1,161			5.500	5.720	MON	4,028	48,338	03/16/2006	02/15/2036
31396N-HB-5	FHLMC..3136	RA			1.A	939,957	102.2880	981,472	959,522	950,627		2,381			6.000	6.180	MON	4,798	57,571	06/01/2006	04/15/2036
31396P-SS-1	FNR 2007-7	RA			1.A	475,386	99.6500	484,624	486,328	481,068		884			5.500	5.680	MON	2,229	26,748	02/21/2007	02/25/2037
31396U-VU-1	FHR 3184 AE	RA			1.A	6,611,985	104.4340	6,691,459	6,407,376	6,473,297		(14,482)			6.000	5.660	MON	32,037	384,079	11/22/2006	07/15/2036
31396X-RS-5	FNMA..07-90				1.A	45,721	99.5440	45,987	46,197	45,873		26			6.000	6.080	MON	231	2,772	10/29/2007	09/25/2037
31397A-SH-7	FHLMC 3217 PE	RA			1.A	768,660	104.3820	787,216	754,166	759,346		(1,183)			6.000	5.760	MON	3,771	45,250	10/04/2006	09/15/2036
31397B-5W-7	FHR 3211 HEE	RA			1.A	1,283,771	104.4960	1,301,186	1,245,199	1,257,336		(2,324)			6.000	5.680	MON	6,226	74,636	12/21/2006	09/15/2036
31397B-6Q-9	FHLMC 3211-MB	RA			1.A	874,340	98.7910	893,654	904,588	891,574		1,562			5.500	5.820	MON	4,146	49,752	10/03/2006	09/15/2036
31397C-SZ-3	FHR 3242 NH	RA			1.A	7,072,810	103.2150	7,187,863	6,963,998	6,989,948		(6,111)			5.750	5.590	MON	33,369	400,065	11/24/2006	11/01/2036
31397C-TD-1	FHLMC 3242 PH	CF			1.A	905,441	98.2480	889,579	905,441	905,441					5.750	5.720	MON	4,339	52,063	01/10/2007	11/15/2036
31397G-PF-1	FHR 3303 PD	RA			1.A	463,041	102.4690	498,542	486,531	475,054		1,970			5.500	6.050	MON	2,230	26,759	05/29/2007	04/15/2037
31397H-B9-8	FHR 3312 HP	RA			1.A	367,513	101.9020	402,014	394,512	383,083		3,888			5.500	6.160	MON	1,808	21,698	06/11/2007	05/15/2037
31397J-QS-6	FHR 3351 PC				1.A	226,697	100.8800	233,583	231,545	229,342		575			6.000	6.180	MON	1,158	13,893	07/18/2007	07/15/2037
31397J-W4-2	FHR 3349 PE				1.A	251,265	103.6270	253,506	244,633	247,340		(626)			6.000	5.670	MON	1,223	14,678	01/25/2008	07/15/2037
31397Q-G5-1	FNR 2011-18 ZE	CF			1.A	623,177	98.2630	676,166	688,116	659,627		3,805			4.500	5.290	MON	2,580	33,527	02/01/2011	03/25/2041
31397Q-J3-3	FNR 2011-18 KY	RA			1.A	1,311,832	95.9330	1,334,813	1,391,403	1,349,523		6,113			4.000	4.530	MON	4,638	55,656	06/09/2011	03/25/2041
31397S-G9-9	FNR 2011-46 Z	CF			1.A	2,671,282	98.2080	2,857,141	2,909,263	2,772,484		19,412			4.500	5.410	MON	10,910	141,752	04/13/2011	05/25/2041
31397S-VR-2	FNR 2011-39 UZ	CF			1.A	3,173,385	95.9230	3,240,987	3,378,738	3,275,412		10,345			4.000	4.560	MON	11,262	221,402	08/09/2011	05/25/2041
31397U-ZQ-5	FNR 2011-58 HL	RA			1.A	706,551	95.5610	715,783	749,035	723,203		2,132			4.000	4.530	MON	2,497	29,961	06/08/2011	07/25/2041
31397W-X9-1	FHR 3473 AY	RA			1.A	639,183	100.6510	666,678	662,366	651,413		2,421			5.000	5.410	MON	2,760	33,118	09/16/2008	07/15/2038
31398S-RK-1	FNR 2010-143 Z	CF			1.A	713,451	95.5370	695,854	728,361	718,746		71			4.000	4.170	MON	2,428	45,200	08/10/2011	12/25/2040
31398S-RV-7	FNR 2010-143 BG	RA			1.A	978,481	95.8930	1,007,570	1,050,718	1,016,217		4,023			4.000	4.580	MON	3,502	42,029	06/08/2011	12/25/2040
31398S-WG-4	FNR 2010-139 HA	RA			1.A	1,309,261	95.1120	1,319,541	1,387,353	1,354,746		4,571			4.000	4.500	MON	4,625	55,494	06/07/2011	11/25/2040
31398T-X6-3	FNR 10-103 ME				1.A	325,096	93.0080	303,599	326,422	325,104		108			4.000	4.020	MON	1,088	13,057	03/20/2014	09/25/2040
3140FX-EK-4	FN BF0137				1.A	7,592,185	88.0170	6,812,239	7,739,686	7,598,387		10,886			3.000	3.230	MON	19,349	233,935	05/10/2017	08/01/2056
3140QN-Q3-9	FN CB3173				1.A	8,794,512	92.2140	9,001,709	9,761,759	8,802,156		81,151			3.500	5.210	MON	28,472	340,751	10/12/2022	03/01/2052
3140QQ-CK-9	FN CB4573			4	1.A	4,643,340	99.0600	4,606,890	4,650,606	4,643,340		168			5.000	4.970	MON	19,378	135,643	04/11/2023	09/01/2052
3140XL-F5-2	FN FS4687			4	1.A	3,889,608	100.5120	3,906,487	3,886,572	3,889,606		(56)			5.500	5.430	MON	17,813	89,067	06/23/2023	05/01/2053

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31418C-3J-1	FN MA3500		RA		1.A	181,626	93.0800	169,960	182,596	181,626		94			4.000	4.030	MON	609	7,304	10/10/2018	10/01/2048
31418C-4J-0	FN MA3524				1.A	295,177	93.0650	275,718	296,264	294,674		257			4.000	4.030	MON	983	11,851	10/10/2018	10/01/2048
31418E-CS-7	FN MA4580				1.A	3,512,727	91.7600	3,241,957	3,533,084	3,513,000		1,640			3.500	3.540	MON	10,305	123,658	03/25/2022	04/01/2052
31418E-D8-0	FN MA4626		RA		1.A	22,678,261	94.5920	21,504,911	22,734,387	22,678,571		3,591			4.000	3.990	MON	75,781	909,375	06/02/2022	06/01/2052
31418E-KU-3	FN MA4806		CF		1.A	9,130,379	98.9680	9,170,850	9,266,480	9,131,920		8,388			5.000	5.160	MON	30,888	463,324	10/04/2022	10/01/2052
31418E-KV-1	FN MA4807				1.A	16,626,854	100.6870	16,886,646	16,771,427	16,627,941		7,057			5.500	5.570	MON	76,869	922,706	10/13/2022	10/01/2052
31418E-R8-5	FN MA5010			4	1.A	9,567,501	100.4040	9,530,914	9,492,536	9,567,019		(4,101)			5.500	5.320	MON	43,507	304,552	04/26/2023	05/01/2053
31418E-S5-0	FN MA5039			4	1.A	9,607,390	100.4040	9,574,396	9,535,871	9,606,925		(3,872)			5.500	5.330	MON	43,706	305,943	04/28/2023	05/01/2053
31418E-XT-2	FN MA5189			4	1.A	55,690,830	98.9310	55,803,943	56,406,933	55,691,090		260			5.000	5.080	MON	235,029		12/20/2023	11/01/2053
31418E-XU-9	FN MA5190			4	1.A	58,603,978	100.4040	58,623,192	58,387,307	58,603,979					5.500	5.430	MON	267,609		12/20/2023	11/01/2053
31418E-ZK-9	FN MA5245			4	1.A	51,886,456	98.9310	51,986,895	52,548,640	51,886,699		242			5.000	5.080	MON	218,953		12/20/2023	01/01/2054
31418E-ZL-7	FN MA5246			4	1.A	66,560,510	100.4040	66,556,429	66,288,623	66,560,510					5.500	5.430	MON	303,823		12/20/2023	01/01/2054
35563P-E4-7	SCRT 2022-2 MB		CF		1.A	11,423,762	69.2030	10,021,519	14,481,231	11,497,018		72,069			3.000	4.960	MON	36,203	464,217	09/08/2022	04/25/2058
35563P-GE-3	SCRT 2018-3 HZ		RA		1.A	6,573,570	64.7150	4,947,697	7,645,364	6,710,929		52,005			3.000	4.190	MON	17,912	225,677	08/09/2018	08/25/2057
35563P-GH-6	SCRT 2018-3 MB		CF		1.A	5,191,248	82.6060	4,536,815	5,492,126	5,263,079		21,031			3.500	3.940	MON	22,546	212,045	08/09/2018	08/25/2057
35563P-GK-9	SCRT 2018-3 MZ		CF		1.A	23,327,956	74.0140	18,782,355	25,376,657	23,621,589		104,775			3.500	4.190	MON	68,418	961,052	08/09/2018	08/25/2057
35563P-HB-8	SCRT 2018-4 HB		CF		1.A	8,434,064	72.4240	7,231,874	9,985,480	8,727,997		77,871			3.000	4.320	MON	29,004	444,328	11/08/2018	11/01/2057
35563P-HG-7	SCRT 2018-4 MB		CF		1.A	22,468,563	82.2200	20,526,540	24,965,264	23,063,391		195,286			3.500	4.520	MON	110,641	1,092,645	11/08/2018	11/01/2057
35563P-HJ-1	SCRT 2018-4 MZ		CF		1.A	12,519,160	73.1790	10,519,379	14,374,801	12,771,653		90,895			3.500	4.640	MON	38,756	500,388	11/08/2018	11/01/2057
35563P-JJ-9	SCRT 2019-1 MZ		CF		1.A	5,558,566	73.7200	4,364,337	5,920,130	5,607,504		18,442			3.500	4.010	MON	15,961	203,329	03/07/2019	07/25/2058
35563P-LF-4	SCRT 2019-3 HZ		CF		1.A	1,141,490	66.6300	760,581	1,141,490	1,141,490					3.000	2.980	MON	2,500	33,695	11/21/2019	10/25/2058
35563P-MP-1	SCRT 2019-4 MZ		CF		1.A	13,464,871	65.3900	8,890,216	13,595,661	13,480,795		4,982			3.000	3.050	MON	30,150	401,319	11/06/2019	03/25/2059
35564C-AB-3	SLST 2018-1 A2				1.A	4,801,805	93.5860	4,585,709	4,900,000	4,842,131		(10,119)			3.500	3.790	MON	14,292	188,230	07/31/2018	06/25/2028
38374D-ES-4	GNR 2006-33 PC		RA		1.A	154,466	102.4230	156,752	153,043	153,336		(62)			6.000	5.860	MON	765	9,183	01/31/2007	07/20/2036
38374E-ME-4	GNMA SERIES 2003-99 CLASS KD		CF		1.A	1,763,342	100.9480	1,809,179	1,792,185	1,780,166		2,493			5.500	5.620	MON	8,214	98,570	11/14/2003	11/16/2033
38374E-SC-2	GNMA 2003-103 PC		RA		1.A	2,387,179	99.7350	2,417,503	2,423,916	2,406,224		3,570			5.500	5.630	MON	11,110	133,315	12/19/2006	11/20/2033
38374F-PZ-1	GNMA SERIES 2004-11 CLASS ZH		CF		1.A	726,428	98.0410	900,804	918,802	869,118		8,620			4.500	6.020	MON	3,445	41,346	03/04/2004	02/16/2034
38374F-Q9-8	GNMA SERIES 2004-18 CLASS ZC		CF		1.A	180,988	100.0690	206,544	206,402	200,534		1,116			5.000	5.770	MON	860	10,320	03/26/2004	03/16/2034
38375P-LF-6	GNR 2008-9 Z		CF		1.A	615,946	99.7710	660,344	661,862	639,725		3,329			5.000	5.750	MON	2,758	33,093	09/16/2008	02/20/2038
38376U-VR-7	GNR 2017-73 VZ		RA		1.A	1,866,932	91.9350	1,772,952	1,928,476	1,890,615		3,860			3.500	3.760	MON	5,625	67,497	07/11/2017	05/20/2047
38378U-7S-0	GNR 2013-170 ZD		CF		1.A	7,429,979	87.0560	8,958,880	10,290,927	8,213,644		249,714			2.500	6.230	MON	17,088	315,992	12/04/2013	11/16/2043
38378U-RP-4	GNR 2013-160 ZC				1.A	736,421	87.2370	850,204	974,586	778,460		20,228			2.500	6.500	MON	2,030	24,365	11/08/2013	10/16/2043
38378W-MX-8	GNR 2013-113 AZ				1.A	16,434,167	90.7430	16,401,366	18,074,564	16,857,506		102,847			3.000	4.070	MON	45,186	616,719	08/21/2018	08/20/2043
38378Y-BU-2	GNR 2013-167 HZ		CF		1.A	3,728,164	88.3280	4,332,738	4,905,255	3,845,170		108,144			2.500	6.810	MON	10,219	122,631	12/04/2013	11/16/2043
38378Y-JZ-3	GNR 2013-169 ZK		CF		1.A	6,220,652	83.3480	7,505,098	9,004,565	6,754,322		199,850			2.500	6.370	MON	17,735	222,095	12/04/2013	11/20/2043
38378Y-KD-0	GNR 2013-169 ZG		CF		1.A	3,713,733	83.3590	4,482,423	5,377,219	4,033,599		120,245			2.500	6.390	MON	8,929	127,436	12/04/2013	11/16/2043
38379F-3Y-3	GNR 2015-185 NZ		RA		1.A	2,660,109	93.1840	2,478,807	2,660,109	2,660,109					3.500	3.470	MON	7,356	93,104	03/08/2016	05/20/2045
38379T-FX-2	GNMA 15-182		RA		1.A	2,287,635	89.0520	2,039,734	2,290,498	2,287,674		218			3.000	2.990	MON	5,726	68,715	05/20/2016	12/20/2045
38379W-4J-8	GNR 2016-62 MZ		CF		1.A	4,332,612	89.4050	4,069,215	4,551,440	4,382,833		19,578			3.000	3.480	MON	11,379	136,543	06/15/2017	05/20/2046
38379W-BZ-4	GNR 2016-53 HZ		CF		1.A	1,018,602	89.5610	921,808	1,029,256	1,018,451		1,378			3.000	3.110	MON	2,573	21,614	06/20/2016	04/20/2046
38380A-LP-0	GNR 2016-116 AZ		CF		1.A	6,903,289	87.3960	6,663,044	7,623,934	7,049,583		34,397			3.000	4.040	MON	19,015	222,113	01/09/2019	09/20/2046
38380A-P9-2	GNR 2016-135 Z		CF		1.A	1,216,973	83.0420	1,029,332	1,239,529	1,223,394		1,011			3.000	3.110	MON	2,513	36,589	11/01/2016	10/20/2046
38380A-TY-3	GNR 2016-118 AZ		RA		1.A	3,667,063	82.7710	3,246,428	3,922,167	3,726,302		12,118			3.000	3.460	MON	8,131	143,877	08/10/2017	09/20/2046
38380B-C3-7	GNR 2016-156 AZ		RA		1.A	1,452,875	88.7370	1,351,624	1,523,175	1,468,964		5,609			3.000	3.460	MON	3,808	45,695	06/29/2017	11/20/2046
38380K-ZQ-1	GNR 2018-22 LZ		RA		1.A	1,846,535	88.8190	1,867,895	2,103,035	1,910,859		16,051			3.000	4.250	MON	5,258	63,091	07/23/2018	02/20/2048
38380U-VP-5	GNR 2018-13 PZ		RA		1.A	709,543	82.1710	587,263	714,682	711,626		288			3.000	3.050	MON	655	22,330	12/05/2019	01/20/2048
38380U-WY-5	GNR 2018-11 Z		RA		1.A	5,046,607	87.1030	4,783,888	5,492,232	5,187,762		25,250			3.000	3.640	MON	11,558	162,120	01/10/2018	01/01/2048
38380V-ES-6	GNR 2018-19 Z		RA		1.A	3,103,057	88.6440	3,111,301	3,509,867	3,215,939		18,817			3.000	4.110	MON	8,775	105,296	02/02/2018	02/01/2048
38381A-XG-6	GNR 2018-154 Z		CF		1.A	1,073,050	94.1240	1,027,044	1,091,163	1,080,365		797			4.000	4.120	MON	3,050	43,108	01/28/2019	11/20/2048
38382W-DD-6	GNR 2021-122 LH		RA		1.A	9,824,542	63.1620	8,052,344	12,748,797	9,933,058		74,902			2.500	4.030	MON	26,560	318,720	07/15/2022	07/20/2051
38383L-6X-3	GNR 2022-218 EZ			4	1.A	2,133,838	101.1960	2,160,660	2,135,130	2,133,796		(42)			5.500	5.480	MON	9,521	67,263	05/24/2023	12/20/2052
38383P-LR-0	GNR 2022-50 ZK				1.A	3,436,987	65.4200	2,757,663	4,215,334	3,438,340		803			3.000	4.410	MON	10,000	124,429	04/21/2022	03/20/2052
38383P-NE-7	GNR 2022-51 LZ		CF		1.A	1,902,850	76.4000	1,624,381	2,126,140	1,903,956		430			3.500	4.370	MON	5,902	73,023	07/21/2022	03/20/2052
38383P-V3-2	GNR 2022-69 HZ		RA		1.A	1,927,535	74.2910	1,574,945	2,119,957	1,927,254		(1,384)			3.500	4.200	MON	5,867	84,598	04/28/2022	04/20/2052
38383R-HE-0	GNR 2022-66 HZ				1.A	3,586,072	70.2200	2,952,626	4,204,822	3,590,653		3,023			3.000	4.130	MON	10,050	124,118	04/27/2022	04/20/2052
38383R-N2-9	GNR 2022-89 NZ				1.A	11,060,508	79.2230	9,968,674	12,583,008	11,114,768		32,315			3.000	4.130	MON	30,075	411,879	04/27/2022	05/20/2052
911760-SY-3	VENDE SERIES 2003-1 CLASS J		CF		1.A	1,271,132	101.6600	1,294,466	1,273,325	1,271,132		366			5.750	5.740	MON	6,101	73,216	02/20/2003	11/15/2032

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92261U-AB-0	VENDE 2008 - 1 GZ	CF			1.A	7,376,761	99.1680	7,802,660	7,868,114	7,502,724		61,163			5.250	6.340	MON	34,423	418,098	04/17/2008	01/15/2037
BGH31S-PW-0	FEDERAL HOME LN MTG COR 3.5 15AUG42	RA			1.A	4,635,956	91.3530	4,235,089	4,635,956	4,635,956					3.500	3.480	MON	18,252	312,494	08/01/2012	06/01/2042
BGH35W-ES-8	FEDERAL HOME LN MTG COR 3.0 15JUL43				1.A	906,457	79.1100	765,321	967,414	909,055		(3,822)			3.000	3.700	MON	3,517	73,324	06/18/2013	06/01/2043
BGH35W-F2-4	FEDERAL HOME LN MTG COR 3.5 15JUL43				1.A	3,558,007	91.1280	3,426,163	3,759,738	3,480,425		(18,273)			3.500	5.640	MON	8,750	392,098	06/19/2013	03/01/2043
BGH52H-NY-6	GNR 2017-77 DY	RA			1.A	455,079	90.2910	411,669	455,934	455,084		2			3.500	3.500	MON	1,330	15,958	05/19/2017	03/01/2047
BGH54L-AV-5	STRU BA-8889 ZC				1.A	4,887,028	89.8670	4,527,088	5,037,531	4,891,264		10,142			3.500	3.760	MON	14,693	190,929	07/11/2017	07/01/2047
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					1,642,042,876	XXX	1,529,622,697	1,732,641,981	1,654,441,347		3,822,677	185,327		XXX	XXX	XXX	5,734,611	55,300,106	XXX	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																					
01030U-AC-9	ALSMFH 5.23 10/01/2041			4	1.A FE	1,500,000	108.2740	1,624,110	1,500,000	1,500,000					5.230	5.180	MON	6,755	19,830	09/21/2023	10/01/2041
13057M-AA-4	CASMFH 2.55 01/01/2040				1.A FE	1,000,000	72.6220	726,220	1,000,000	1,000,000					2.550	2.550	MON	2,196	25,854	12/21/2021	01/01/2040
13057M-AB-2	CASMFH 3.15 03/01/2040				1.A FE	1,000,000	78.8150	788,150	1,000,000	1,000,000					3.150	3.160	MON	2,713	31,938	02/14/2022	03/01/2040
196479-6Y-0	COSHSG 2.87 08/01/2037	CF			1.B FE	4,913,158	86.6170	4,255,630	4,913,158	4,913,158					2.870	2.870	MON	12,142	144,083	06/28/2019	08/01/2037
24879A-AA-3	DNNMFH 3.98 06/01/2042	CF			1.A FE	3,385,000	99.7780	3,377,485	3,385,000	3,385,000					3.980	3.940	MON	8,982	136,594	05/05/2022	06/01/2042
30285F-AE-9	FREMF 2014-K40 B			5	1.A FM	3,094,219	98.4380	2,953,152	3,000,000	3,012,592		(24,725)			4.051	3.290	MON	10,130	123,569	11/16/2016	11/25/2047
30286X-AN-9	FREMF 2015-K43 B			5	1.A FM	3,669,688	97.6030	3,904,120	4,000,000	3,922,967		75,946			3.730	6.040	MON	12,434	151,394	03/17/2016	02/25/2048
30292G-AN-8	FREMF 2014-K39 B			5	1.A FM	7,460,774	98.6010	7,268,873	7,372,000	7,362,516		(24,964)			4.133	3.980	MON	25,394	309,979	09/04/2014	08/25/2047
30292R-AJ-3	FREMF 2015-K46 B			5	1.A FM	15,415,699	97.3630	15,724,141	16,150,000	15,931,551		148,918			3.697	4.860	MON	49,764	605,515	12/22/2016	04/25/2048
30309H-AC-1	FRETE 2019-ML05 AUS	CF			1.A	13,898,139	91.5170	12,508,225	13,667,652	13,823,830		(19,525)			3.400	3.250	MON	38,725	464,617	03/19/2019	01/01/2036
3132WR-RN-5	FG WA0503				1.A	20,185,177	91.2470	18,380,153	20,143,295	20,167,815		115,842			3.830	3.850	MON	64,291	679,171	04/17/2018	03/01/2044
3132WR-RT-2	FR WA0508			4	1.A	2,240,983	72.9620	2,246,548	3,079,066	2,262,898		33,596			2.580	5.310	MON	8,039	57,159	03/02/2023	09/01/2051
3132WR-RU-9	FR WA0509				1.A	947,201	86.3940	842,006	974,612	948,058		895			4.000	4.280	MON	2,491	38,984	05/17/2022	04/01/2052
3132WW-A7-7	FR WA2529	CF			1.A	2,553,264	81.2420	2,064,564	2,541,253	2,552,991		(355)			3.500	3.540	MON	7,659	90,179	03/17/2022	01/01/2052
3132WW-AA-0	FG WA2500				1.A	2,516,539	85.5730	2,249,989	2,629,309	2,551,943		11,725			3.260	3.870	MON	7,381	86,906	11/27/2018	09/01/2045
3132WX-AW-0	FR WA3420				1.A	2,712,475	84.0120	2,304,186	2,742,687	2,715,688		2,371			3.300	3.470	MON	7,794	91,766	03/17/2022	01/01/2040
3132WX-AY-6	FR WA3422				1.A	3,074,432	84.5370	2,628,916	3,109,781	3,078,142		2,810			3.300	3.480	MON	8,837	107,954	03/17/2022	01/01/2040
3132XE-CP-4	FR WN0077	RA			1.A	50,481,748	77.2780	46,173,605	59,750,000	51,145,273		417,394			2.770	4.870	MON	142,520	1,737,649	05/17/2022	03/01/2040
3132XE-CZ-2	FR WN0087	RA			1.A	5,796,875	77.2510	5,407,570	7,000,000	5,896,303		65,414			2.400	4.030	MON	14,467	170,333	06/07/2022	11/01/2037
3132XE-DB-4	FR WN0097				1.A	5,846,719	91.2040	5,472,240	6,000,000	5,836,432		(14,496)			3.670	4.060	MON	18,962	266,688	07/12/2022	05/01/2037
3132XF-HU-5	FR WN1142	RA			1.A	29,207,604	79.9950	25,947,178	32,436,000	29,478,145		172,625			2.920	4.360	MON	81,559	1,041,766	05/24/2022	01/01/2038
3132Y7-GN-9	FG WE2005	RA			1.A	12,044,893	91.8370	11,704,501	12,744,865	12,227,979		43,824			3.180	4.050	MON	33,774	405,287	10/25/2018	09/01/2033
3132Y7-H7-3	FR WE2054			4	1.A	2,239,095	85.0010	2,133,804	2,510,328	2,250,094		13,341			4.170	4.700	MON	1,745	63,454	04/06/2023	05/01/2052
3132YB-XA-9	FR WE6073			4	1.A	1,825,847	93.3300	1,852,872	1,985,290	1,830,710		6,025			3.850	4.810	MON	6,582	45,436	05/16/2023	05/01/2039
3132YB-XQ-4	FR WE6087			4	1.A	17,137,813	93.9870	18,774,635	19,975,778	17,162,598		28,126			3.790	6.600	MON	50,472	128,283	10/24/2023	09/01/2035
3132YB-XR-2	FR WE6088			4	1.A	3,103,605	87.4820	3,490,682	3,990,171	3,108,890		7,465			3.260	6.780	MON	11,201	22,041	10/20/2023	02/01/2040
3133AX-WR-9	FHLMC 30YR UMBS			4	1.B FE	437,944	85.7720	364,666	425,156	437,203		(383)			2.500	2.270	MON	886	43,674	12/27/2021	11/01/2051
313637-2J-8	FN 109777	CF			1.A	1,786,462	96.6200	1,710,313	1,770,144	1,782,415		(801)			4.030	4.020	MON	6,143	72,328	10/03/2018	09/01/2033
313637-3C-2	FN 109795	RA			1.A	12,146,250	93.6820	11,241,840	12,000,000	12,103,795		(6,748)			3.730	3.700	MON	38,543	453,817	08/24/2018	09/01/2033
313637-Q5-2	FN 109476	RA			1.A	51,740,670	96.6230	49,729,201	51,467,250	51,570,404		(30,634)			3.750	3.750	MON	166,196	2,125,335	07/26/2018	08/01/2028
313637-R6-9	FN 109509				1.A	5,959,638	97.4910	5,741,925	5,889,697	5,908,664		(10,051)			3.870	3.840	MON	19,627	231,097	07/27/2018	09/01/2028
313637-S8-4	FN 109543				1.A	8,026,250	94.8790	7,590,320	8,000,000	8,006,925		(1,048)			3.860	3.920	MON	26,591	313,089	06/15/2018	08/01/2030
313637-TL-4	FN 109555	RA			1.A	10,056,250	96.0290	9,602,900	10,000,000	10,030,243		(3,463)			3.850	3.870	MON	33,153	390,347	08/01/2018	09/01/2030
313637-VK-3	FN 109618				1.A	8,023,327	96.7290	7,719,873	7,980,929	7,994,596		(6,153)			3.690	3.700	MON	25,359	298,586	08/08/2018	10/01/2028
313637-W4-8	FN 109667	CF			1.A	976,710	96.4060	935,904	970,794	975,416		(221)			4.000	4.020	MON	3,344	39,371	10/03/2018	09/01/2033
313637-WE-6	FN 109645	RA			1.A	10,081,250	95.2990	9,529,900	10,000,000	10,044,342		(5,330)			3.730	3.720	MON	32,119	378,181	08/10/2018	09/01/2030
313637-XD-7	FN 109676	CF			1.A	1,925,917	95.6850	1,849,460	1,932,863	1,929,042		887			3.910	4.020	MON	6,508	76,625	10/03/2018	09/01/2033
313637-Y2-0	FN 109729	RA			1.A	6,026,865	96.8440	5,793,208	5,982,000	5,997,808		(3,241)			3.720	3.710	MON	19,162	225,621	08/09/2018	09/01/2028
313637-Y5-3	FN 109732	RA			1.A	19,124,688	92.7100	17,614,900	19,000,000	19,076,649		(3,947)			3.780	3.810	MON	61,845	728,175	08/20/2018	09/01/2033
313637-YS-3	FN 109721	CF			1.A	1,228,636	97.0360	1,174,781	1,210,665	1,223,776		(1,031)			4.090	4.020	MON	4,264	50,204	10/03/2018	09/01/2033
313637-YT-1	FN 109722				1.A	10,065,625	94.6420	9,464,200	10,000,000	10,035,980		(3,974)			3.690	3.700	MON	31,775	374,125	08/20/2018	09/01/2030
313637-Z9-4	FN 109768				1.A	15,075,213	91.8260	13,817,058	15,047,000	15,076,132		2,702			3.910	3.990	MON	50,662	596,509	08/17/2018	09/01/2038
313637-ZD-5	FN 109740	CF			1.A	2,567,139	94.9300	2,398,017	2,526,090	2,555,605		(2,416)			3.790	3.700	MON	8,244	97,069	08/20/2018	09/01/2033

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3136B1-LF-9	FNA 2018-M3 A2				1.A	800,707	93.5930	774,067	827,053	810,755		2,305			3.068	3.520	MON	2,131	25,718	03/13/2018	02/25/2030
3136BJ-WW-1	FNR 2021-76 PZ	CF			1.A	7,962,826	62.3740	5,032,169	8,067,683	7,967,071		274			2.500	2.620	MON	16,257	198,987	09/23/2021	11/25/2051
31377U-5M-1	FN 387952	RA			1.A	22,820,833	92.5730	21,026,532	22,713,461	22,806,130		(218)			3.880	3.930	MON	75,888	893,522	04/28/2022	09/01/2038
31377U-6D-0	FN 387968				1.A	1,828,038	88.7570	1,589,724	1,791,097	1,820,185		(1,943)			4.060	4.000	MON	6,262	73,729	07/17/2018	08/01/2048
31377U-6E-8	FN 387969				1.A	3,011,250	96.5470	2,896,410	3,000,000	3,001,069		(2,248)			3.650	3.690	MON	9,429	111,021	07/17/2018	08/01/2028
31377U-7L-1	FN 387999	RA			1.A	19,364,350	95.3360	18,380,781	19,280,000	19,331,306		(4,724)			3.610	3.630	MON	59,934	705,675	07/13/2018	08/01/2030
31377U-X6-5	FN 387801				1.A	10,021,875	95.5980	9,559,800	10,000,000	10,013,135		(965)			3.620	3.660	MON	31,172	367,028	05/10/2018	07/01/2030
31377U-X7-3	FN 387802	RA			1.A	28,036,094	96.0890	26,904,920	28,000,000	28,024,294		1,406			3.680	3.730	MON	88,729	1,091,901	05/23/2018	07/01/2030
3137BE-WR-1	FHMS Q001 A3	CF			1.B FE	4,217,500	95.4940	3,819,756	4,000,000	4,100,275		(17,472)			3.815	3.380	MON	12,717	152,600	07/26/2017	02/25/2032
3137FG-6S-9	FHMS K155 A2	CF			1.A	17,181,475	95.9420	16,310,089	17,000,000	17,085,598		(20,035)			3.750	3.670	MON	53,125	637,500	06/07/2018	11/25/2032
3137FG-6T-7	FHMS K155 A3	CF			1.A	42,150,486	94.4530	39,670,344	42,000,000	42,063,999		(15,454)			3.750	3.690	MON	131,250	1,575,000	06/07/2018	04/25/2033
3137FG-ZZ-1	FHMS K156 A2	CF			1.A	23,180,573	95.9140	22,060,128	23,000,000	23,087,141		(21,803)			3.700	3.650	MON	70,917	851,000	08/14/2018	07/25/2036
3137FH-Q6-3	FHMS K157 A2	CF			1.A	14,055,452	97.4450	13,447,438	13,800,000	13,898,961		(19,418)			3.990	3.880	MON	45,885	550,620	09/20/2018	05/01/2033
3137FH-Q7-1	FHMS K157 A3	CF			1.A	13,173,940	95.9190	12,469,457	13,000,000	13,104,925		(13,433)			3.990	3.830	MON	43,225	518,700	09/20/2018	08/01/2033
3137FJ-Y6-0	FHMS K158 A2	CF			1.A	9,911,670	95.9490	9,594,890	10,000,000	9,938,795		5,515			3.900	3.970	MON	32,500	390,000	11/07/2018	12/25/2030
3137FJ-Y7-8	FHMS K158 A3	CF			1.A	13,731,004	94.2690	13,197,716	14,000,000	13,805,010		11,931			3.900	4.110	MON	45,500	546,000	11/07/2018	10/25/2033
3137H2-NY-6	FHMS K-1521 A2				1.A	6,781,250	76.9430	5,386,031	7,000,000	6,805,264		12,446			2.184	2.450	MON	12,740	152,880	01/19/2022	08/25/2036
3137H9-MG-1	FREMF 2022-ML14			4	1.A	2,276,150	93.8940	2,330,132	2,481,662	2,280,762		5,409			4.050	5.140	MON	8,376	41,878	07/19/2023	08/25/2038
3137HA-4G-8	FREMF 2023-ML15 A			4	1.B FE	14,926,352	90.3140	14,378,110	15,920,135	14,956,047		34,599			4.140	4.780	MON	54,924	378,900	05/09/2023	01/25/2040
3137HA-AA-4	FRETE 2023-ML16 AUS			4	1.B FE	3,736,679	99.7100	3,765,474	3,776,426	3,737,237		804			4.250	4.810	MON	13,375	87,467	06/15/2023	07/25/2038
3137HA-MK-9	FRETE 2023-ML17 A			4	1.B FE	5,526,498	84.0430	5,874,905	6,990,356	5,538,849		14,365			2.990	5.740	MON	17,418	52,794	09/12/2023	04/25/2043
3138L6-LM-8	FEDERAL NA AM5731 3.99 01JUN44				1.A	5,020,385	92.1390	4,531,388	4,917,991	4,977,395		(7,013)			3.990	3.850	MON	16,352	196,228	05/15/2014	05/01/2044
3138LA-XT-1	FN AM9689	RA			1.A	3,397,023	91.1400	3,037,550	3,332,840	3,384,361		(2,282)			3.850	3.770	MON	11,049	130,096	04/29/2019	09/01/2045
3138LC-QA-6	FN AN0448				1.A	31,358,926	91.2690	28,040,710	30,723,148	31,173,797		(24,286)			3.880	3.820	MON	102,644	1,208,613	04/29/2019	01/01/2046
3138LC-RE-7	FN AN0484				1.A	3,537,188	92.8240	3,248,840	3,500,000	3,523,085		(826)			3.760	3.770	MON	11,332	133,428	11/13/2015	12/01/2035
3138LC-VN-2	FN AN0620	RA			1.A	9,766,181	92.4680	8,813,021	9,530,887	9,702,147		(7,749)			4.010	3.910	MON	32,911	387,497	12/07/2015	01/01/2046
3138LD-JE-4	FN AN1160	RA			1.A	2,207,251	90.9650	1,967,251	2,162,646	2,191,146		(1,938)			3.500	3.400	MON	6,518	76,744	02/18/2016	03/01/2036
3138LD-K4-4	FN AN1214				1.A	6,594,443	87.7760	5,671,367	6,461,181	6,549,748		(7,258)			3.560	3.440	MON	19,168	230,018	02/29/2016	04/01/2046
3138LE-QX-2	FN AN2269	RA			1.A	7,873,766	81.2320	6,266,765	7,714,651	7,829,545		(5,387)			3.240	3.160	MON	21,524	253,426	06/27/2016	08/01/2046
3138LG-SU-1	FN AN4130				1.A	6,666,197	90.7010	5,982,741	6,596,114	6,648,571		(2,503)			3.440	3.410	MON	19,539	230,058	12/01/2016	01/01/2037
3138LG-SV-9	FN AN4131				1.A	7,433,796	90.6790	6,670,022	7,355,642	7,414,113		(2,778)			3.440	3.410	MON	21,789	256,548	12/01/2016	01/01/2037
3138LH-AV-6	FN AN4519	CF			1.A	3,732,502	91.6730	3,343,337	3,647,025	3,706,928		(4,532)			4.050	3.920	MON	12,309	147,704	12/27/2016	02/01/2047
3138LH-D3-5	FN AN4621	CF			1.A	6,391,623	93.5430	5,858,092	6,262,459	6,331,342		(6,692)			3.560	3.460	MON	19,198	226,040	01/18/2017	08/01/2032
3138LH-L9-3	FN AN4851	CF			1.A	3,657,377	90.4760	3,222,445	3,561,658	3,635,601		(3,332)			3.850	3.730	MON	11,808	139,028	02/03/2017	03/01/2047
3138LJ-2G-4	FN AN6174	RA			1.A	35,054,688	89.7500	31,412,500	35,000,000	35,051,754		5,553			3.210	3.260	MON	189,251	1,084,055	06/26/2017	07/01/2037
3138LJ-WD-8	FN AN6043	RA			1.A	6,182,571	90.3230	5,573,832	6,171,000	6,181,464		889			3.290	3.340	MON	17,483	205,846	06/13/2017	07/01/2037
3138LJ-XQ-8	FN AN6086	CF			1.A	4,721,253	89.5460	4,160,092	4,645,760	4,700,620		(3,114)			3.380	3.310	MON	13,522	159,208	06/15/2017	08/01/2037
3138LJ-ZV-5	FN AN6155				1.A	2,126,675	89.5790	2,089,878	2,333,000	2,196,550		14,009			3.060	3.950	MON	6,147	72,381	10/17/2018	08/01/2032
3138LK-JK-4	FN AN6565	CF			1.A	1,864,587	84.9050	1,551,139	1,826,907	1,856,513		(1,243)			3.420	3.340	MON	24,590	44,344	08/28/2017	09/01/2047
3138LK-YX-9	FN AN7025	RA			1.A	1,001,209	87.1970	851,213	976,194	994,515		(1,326)			3.595	3.440	MON	2,925	35,094	09/26/2017	10/01/2047
3138LL-EC-5	FN AN7330	RA			1.A	10,004,688	85.0650	8,506,500	10,000,000	10,008,876		2,028			3.260	3.320	MON	28,072	330,528	10/20/2017	12/01/2037
3138LL-KR-5	FN AN7503	RA			1.A	2,007,778	90.0950	1,772,352	1,967,204	1,995,857		(1,703)			3.510	3.420	MON	5,946	70,008	10/25/2017	11/01/2037
3138LM-4B-6	FN AN8917	RA			1.A	5,759,991	91.8900	5,273,081	5,738,471	5,752,111		(80)			3.590	3.630	MON	17,740	208,872	03/14/2018	04/01/2033
3138LM-4T-7	FN AN8933				1.A	5,006,250	92.6740	4,633,700	5,000,000	5,005,531		517			3.530	3.590	MON	15,199	178,951	03/20/2018	04/01/2033
3138LM-5H-2	FN AN8947				1.A	3,410,985	93.2390	3,141,105	3,368,875	3,396,891		(2,257)			3.600	3.550	MON	10,444	122,964	03/19/2018	04/01/2033
3138LM-6D-0	FN AN8967	CF			1.A	5,915,960	95.2550	5,584,637	5,862,828	5,893,096		(3,998)			3.490	3.440	MON	17,619	207,455	03/15/2018	04/01/2030
3138LM-6P-3	FN AN8977	RA			1.A	15,496,205	93.4500	14,526,599	15,544,783	15,518,644		6,150			3.580	3.680	MON	47,921	564,232	07/17/2018	05/01/2033
3138LM-6W-8	FN AN8984	RA			1.A	1,920,605	96.1910	1,845,430	1,918,506	1,918,256		7			3.510	3.550	MON	5,799	68,275	03/21/2018	04/01/2028
3138LM-7C-1	FN AN8990				1.A	9,397,358	95.1790	8,905,351	9,356,424	9,379,805		(2,474)			3.530	3.540	MON	28,441	334,869	02/15/2018	04/01/2030
3138LM-7F-4	FN AN8993				1.A	4,536,470	89.2560	4,046,542	4,533,636	4,539,234		1,336			3.780	3.860	MON	14,757	173,752	03/23/2018	04/01/2048
3138LM-HB-2	FN AN8325				1.A	6,753,255	89.3310	5,997,759	6,714,085	6,740,884		33			3.560	3.590	MON	20,582	242,341	04/29/2019	02/01/2038
3138LM-K6-9	FN AN8416	CF			1.A	1,596,938	88.1310	1,407,337	1,596,875	1,598,251		498			3.740	3.820	MON	23,495	42,387	03/02/2018	02/01/2048
3138LM-KK-8	FN AN8397				1.A	2,228,214	87.1210	1,957,453	2,246,821	2,233,643		1,585			3.540	3.680	MON	6,849	80,642	04/29/2019	03/01/2048
3138LM-KL-6	FN AN8398	RA			1.A	1,339,677	86.7080	1,169,766	1,349,092	1,339,338		1,056			3.500	3.650	MON	4,064	47,875	04/29/2019	02/01/2048
3138LM-MR-1	FN AN8467	RA			1.A	13,056,675	89.0990	11,597,126	13,016,000	13,041,464		189			3.290	3.330	MON	36,875	434,174	01/25/2018	03/01/2033
3138LM-PN-7	FN AN8528				1.A	5,167,283	91.6520	4,708,696	5,137,581	5,156,670		(1,004)			3.430	3.440	MON	15,174	178,667	02/01/2018	03/01/2033

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138LM-RA-3	FN AN8580		RA		1.A	29,355,766	87.6050	25,493,055	29,100,000	29,327,661		(7,444)			3.510	3.510	MON	87,955	1,035,596	12/17/2021	04/01/2038
3138LM-SU-8	FN AN8630		RA		1.A	16,125,516	94.9910	15,308,200	16,115,421	16,120,035		410			3.490	3.540	MON	88,363	530,381	02/14/2018	04/01/2030
3138LM-SV-6	FN AN8631		RA		1.A	25,827,729	94.7250	24,450,035	25,811,597	25,819,810		1,510			3.400	3.450	MON	75,571	889,783	02/13/2018	04/01/2030
3138LM-TV-5	FN AN8663		RA		1.A	8,020,000	93.0930	7,447,440	8,000,000	8,015,027		125			3.560	3.610	MON	24,524	288,756	02/15/2018	03/01/2033
3138LM-V5-9	FN AN8735		CF		1.A	5,486,518	92.4590	5,030,336	5,440,612	5,468,404		(1,762)			3.650	3.650	MON	17,100	201,340	02/23/2018	03/01/2033
3138LM-XC-2	FN AN8774		CF		1.A	4,879,882	94.8350	4,624,946	4,876,834	4,878,885		298			3.430	3.480	MON	14,404	169,599	03/19/2018	05/01/2030
3138LM-XE-8	FN AN8776		RA		1.A	20,443,076	92.9920	18,998,551	20,430,307	20,445,510		2,726			3.520	3.580	MON	61,927	729,135	03/19/2018	05/01/2033
3138LM-Y2-3	FN AN8828		CF		1.A	9,092,883	95.4530	8,561,706	8,969,552	9,038,766		(9,725)			3.630	3.540	MON	28,037	330,117	03/09/2018	04/01/2030
3138LM-YK-3	FN AN8813		RA		1.A	4,020,525	92.8840	3,676,972	3,958,671	3,994,779		(2,995)			3.720	3.660	MON	12,681	149,308	02/28/2018	04/01/2033
3138LM-ZX-4	FN AN8857				1.A	20,012,500	94.1540	18,830,800	20,000,000	20,006,681		1,236			3.445	3.500	MON	59,331	698,569	03/02/2018	05/01/2030
3138LN-2T-7	FN AN9785		RA		1.A	12,075,938	94.2170	11,306,040	12,000,000	12,056,468		(2,269)			3.775	3.800	MON	39,008	459,292	06/11/2018	07/01/2033
3138LN-6V-8	FN AN9883				1.A	4,055,000	95.0060	3,800,240	4,000,000	4,038,478		(2,661)			3.850	3.800	MON	13,261	156,139	06/14/2018	07/01/2033
3138LN-6W-6	FN AN9884				1.A	16,012,500	84.4550	13,512,800	16,000,000	16,015,318		5,646			4.020	4.120	MON	55,386	652,133	07/26/2018	09/01/2048
3138LN-7M-7	FN AN9899				1.A	9,233,500	95.4660	8,681,911	9,094,244	9,193,934		(8,151)			3.810	3.730	MON	29,837	351,303	06/19/2018	07/01/2033
3138LN-AP-6	FN AN9013		RA		1.A	11,006,875	96.0280	10,563,080	11,000,000	10,997,284		222			3.510	3.560	MON	33,248	391,463	03/23/2018	06/01/2028
3138LN-B6-7	FN AN9060				1.A	4,081,505	93.5250	3,783,086	4,045,000	4,069,873		(1,718)			3.650	3.640	MON	12,714	149,693	08/18/2022	05/01/2033
3138LN-C9-0	FN AN9095		RA		1.A	894,740	92.5010	838,917	906,927	899,784		994			3.640	3.830	MON	2,843	33,471	05/02/2018	05/01/2033
3138LN-CD-1	FN AN9067		RA		1.A	35,185,938	92.6250	32,418,750	35,000,000	35,133,964		(5,934)			3.510	3.530	MON	105,787	1,269,565	03/29/2018	05/01/2033
3138LN-D2-4	FN AN9120				1.A	1,914,080	96.1080	1,815,752	1,889,283	1,903,516		(2,041)			3.700	3.620	MON	6,019	70,883	04/20/2018	05/01/2030
3138LN-EG-2	FN AN9134				1.A	5,003,125	92.9030	4,645,150	5,000,000	5,002,592		892			3.800	3.880	MON	16,361	192,639	04/30/2018	06/01/2033
3138LN-EJ-6	FN AN9136				1.A	3,847,895	94.7980	3,645,449	3,845,492	3,847,297		96			3.480	3.530	MON	11,524	135,702	04/10/2018	05/01/2030
3138LN-FF-3	FN AN9165		RA		1.A	912,633	93.7400	849,397	906,121	911,568		(100)			3.880	3.900	MON	3,027	35,646	04/20/2018	05/01/2038
3138LN-FJ-5	FN AN9168		RA		1.A	22,096,250	95.2100	20,946,200	22,000,000	22,054,386		(5,394)			3.550	3.570	MON	67,253	791,847	04/12/2018	06/01/2030
3138LN-G9-6	FN AN9223				1.A	1,994,192	93.3950	1,852,633	1,983,653	1,991,165		(368)			3.580	3.600	MON	6,115	72,001	04/11/2018	05/01/2033
3138LN-GB-1	FN AN9193				1.A	301,404	93.5280	278,503	297,775	300,557		(102)			3.980	3.970	MON	1,021	12,016	05/02/2018	05/01/2038
3138LN-JX-0	FN AN9277		RA		1.A	39,962,344	86.5890	34,549,011	39,900,000	39,974,233		7,648			3.560	3.630	MON	122,316	1,440,168	03/29/2018	05/01/2038
3138LN-KS-9	FN AN9304		RA		1.A	30,018,750	93.2550	27,976,500	30,000,000	30,022,252		4,457			3.620	3.690	MON	93,517	1,146,243	05/04/2018	06/01/2033
3138LN-L7-4	FN AN9349				1.A	3,061,875	94.8510	2,845,530	3,000,000	3,040,943		(2,925)			3.970	3.880	MON	10,256	120,754	04/26/2018	07/01/2033
3138LN-L9-0	FN AN9351		RA		1.A	14,118,125	93.8320	13,136,480	14,000,000	14,083,766		(4,415)			3.720	3.720	MON	44,847	528,033	05/01/2018	06/01/2033
3138LN-M7-3	FN AN9381		RA		1.A	3,519,141	92.5350	3,238,725	3,500,000	3,512,051		(293)			3.730	3.770	MON	11,242	132,363	05/02/2018	06/01/2033
3138LN-MR-9	FN AN9367				1.A	13,559,188	95.6220	12,939,284	13,531,702	13,549,022		(633)			3.570	3.600	MON	41,599	489,791	05/01/2018	06/01/2030
3138LN-MY-4	FN AN9374		RA		1.A	55,189,063	95.6480	52,606,400	55,000,000	55,105,619		(11,519)			3.600	3.630	MON	170,500	2,007,500	05/02/2018	06/01/2030
3138LN-N2-3	FN AN9408		RA		1.A	5,039,063	93.9140	4,695,700	5,000,000	5,023,938		(1,465)			3.750	3.770	MON	16,146	190,104	05/14/2018	07/01/2033
3138LN-ND-9	FN AN9387				1.A	28,424,860	94.5770	26,741,316	28,274,651	28,359,500		(10,393)			3.670	3.700	MON	89,356	1,052,092	05/03/2018	06/01/2033
3138LN-NE-7	FN AN9388		CF		1.A	12,723,496	94.5770	11,969,923	12,656,272	12,706,072		(2,128)			3.670	3.690	MON	39,997	470,936	05/03/2018	06/01/2033
3138LN-NF-4	FN AN9389		RA		1.A	4,511,883	94.5770	4,244,653	4,488,040	4,506,090		(797)			3.670	3.680	MON	14,183	166,999	05/03/2018	06/01/2033
3138LN-NG-2	FN AN9390				1.A	31,042,059	94.5770	29,203,504	30,878,019	30,977,131		(4,980)			3.670	3.700	MON	97,582	1,148,951	05/03/2018	06/01/2033
3138LN-NH-0	FN AN9391				1.A	32,214,841	94.5770	30,306,825	32,044,604	32,147,451		(5,178)			3.670	3.700	MON	101,270	1,192,371	05/03/2018	06/01/2033
3138LN-NV-9	FN AN9403		RA		1.A	29,619,609	94.2020	27,685,968	29,390,000	29,530,708		(8,611)			3.750	3.770	MON	94,905	1,117,432	05/14/2018	07/01/2033
3138LN-RE-3	FN AN9484				1.A	21,219,844	95.9820	20,156,220	21,000,000	21,124,578		(15,421)			3.690	3.650	MON	66,728	785,663	05/11/2018	06/01/2030
3138LN-RS-2	FN AN9496		CF		1.A	25,692,164	94.2020	24,014,916	25,493,000	25,609,451		(13,069)			3.750	3.770	MON	82,321	969,265	05/14/2018	07/01/2033
3138LN-RW-3	FN AN9500		RA		1.A	40,426,383	94.2020	37,787,248	40,113,000	40,296,234		(20,564)			3.750	3.770	MON	129,532	1,525,130	05/14/2018	07/01/2033
3138LN-SN-2	FN AN9524		CF		1.A	19,627,969	95.5860	18,639,270	19,500,000	19,575,267		(8,053)			3.660	3.660	MON	61,458	723,613	04/30/2018	07/01/2030
3138LN-SV-4	FN AN9531		RA		1.A	4,471,328	94.6720	4,231,773	4,469,931	4,472,539		727			3.790	3.860	MON	14,588	171,763	05/16/2018	06/01/2033
3138LN-T7-6	FN AN9573		RA		1.A	4,500,840	86.6750	3,609,147	4,164,000	4,436,076		(10,782)			4.040	3.600	MON	14,486	170,562	08/10/2020	07/01/2048
3138LN-UR-0	FN AN9591				1.A	10,028,125	96.1440	9,614,400	10,000,000	10,017,578		(1,091)			3.750	3.790	MON	32,292	380,208	05/21/2018	08/01/2030
3138LN-US-8	FN AN9592		RA		1.A	26,827,071	94.4580	25,273,182	26,756,000	26,816,008		1,008			3.810	3.860	MON	87,782	1,033,562	05/21/2018	08/01/2033
3138LN-UZ-2	FN AN9599				1.A	9,837,099	93.2120	8,948,442	9,600,097	9,753,693		(14,470)			4.250	4.090	MON	34,000	408,004	05/24/2018	06/01/2043
3138LN-VL-2	FN AN9618		CF		1.A	18,057,151	94.1000	16,914,475	17,975,000	18,056,571		(3,147)			3.760	3.780	MON	58,199	685,247	06/11/2018	07/01/2033
3138LN-X9-7	FN AN9703		CF		1.A	17,573,828	93.8660	16,426,550	17,500,000	17,557,342		(1,116)			3.730	3.770	MON	56,209	661,816	06/20/2018	07/01/2033
3138LN-XB-2	FN AN9673				1.A	4,011,875	93.3210	3,732,840	4,000,000	4,008,218		145			3.850	3.910	MON	13,261	156,139	07/18/2018	08/01/2033
3138LN-XH-9	FN AN9679				1.A	3,064,000	89.2940	2,857,408	3,200,000	3,096,447		6,734			3.785	4.200	MON	10,430	122,802	10/15/2018	07/01/2038
3138LN-XM-8	FN AN9683		RA		1.A	51,469,142	95.1660	49,240,792	51,742,000	51,589,326		27,466			3.530	3.650	MON	157,281	1,851,861	04/24/2018	06/01/2030
3138LN-YB-1	FN AN9705		CF		1.A	1,930,986	93.9100	1,811,054	1,928,500	1,930,666		262			3.880	3.950	MON	6,443	75,865	01/09/2019	07/01/2033
3138LN-ZC-8	FN AN9738		RA		1.A	8,130,078	95.2520	7,739,225	8,125,000	8,128,675		407			3.570	3.620	MON	24,978	294,091	05/31/2018	07/01/2030
3138LP-AC-0	FN AN9902				1.A	6,831,723	92.1590	6,283,377	6,817,974	6,824,136		1,847			3.810	3.890	MON	22,368	263,373	06/15/2018	09/01/2038
3138LP-AL-0	FN AN9910		CF		1.A	25,323,710	92.2110	23,303,910	25,272,375	25,331,115		4,230			3.810	3.870	MON	82,914	976,251	06/15/2018	09/01/2038
3138LP-AR-7	FN AN9915		RA		1.A	10,006,554	94.7880	9,434,889	9,953,675	9,992,717		(1,712)			3.790	3.810	MON	32,485	382,484	06/11/2018	08/01/2033

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138LP-CV-6	FN AN9983	CF			1.A	3,657,436	92.8880	3,377,267	3,635,849	3,651,572		(689)			3.850	3.870	MON	12,054	141,924	06/21/2018	07/01/2033
3140HR-3B-7	FN BL0793				1.A	8,746,662	95.2520	8,292,499	8,705,853	8,746,241		318			4.150	4.200	MON	31,111	366,311	11/06/2018	12/01/2038
3140HR-4S-9	FN BL0832				1.A	1,016,250	99.1000	991,000	1,000,000	1,005,254		(2,275)			4.250	4.200	MON	3,660	43,090	11/09/2018	12/01/2028
3140HR-5F-6	FN BL0845				1.A	3,039,375	97.3300	2,919,900	3,000,000	3,028,590		(1,963)			4.150	4.110	MON	10,721	126,229	11/14/2018	12/01/2033
3140HR-5Q-2	FN BL0854	RA			1.A	8,043,350	97.8240	7,845,093	8,019,600	8,045,554		12,212			4.130	4.160	MON	28,451	321,993	11/13/2018	12/01/2030
3140HR-5R-0	FN BL0855				1.A	4,170,179	96.7960	4,024,618	4,157,836	4,163,177		(3,325)			4.150	4.210	MON	14,858	179,991	11/13/2018	01/01/2031
3140HR-6G-3	FN BL0870	CF			1.A	34,181,944	88.4200	29,621,978	33,501,445	34,084,789		(8,371)			4.280	4.250	MON	149,232	1,428,122	11/14/2018	12/01/2048
3140HR-A5-2	FN BL0027				1.A	2,445,000	94.5840	2,270,016	2,400,000	2,431,761		(2,220)			3.830	3.740	MON	7,915	93,197	08/27/2018	09/01/2033
3140HR-AV-5	FN BL0019				1.A	6,511,172	93.1540	6,055,010	6,500,000	6,509,740		625			3.780	3.840	MON	21,158	249,113	08/27/2018	10/01/2033
3140HR-B3-6	FN BL0057				1.A	2,106,749	94.2590	1,955,852	2,074,976	2,100,317		(1,087)			3.970	3.930	MON	7,094	83,521	08/27/2018	09/01/2038
3140HR-B4-4	FN BL0058				1.A	3,253,622	94.2000	3,018,688	3,204,552	3,243,643		(1,649)			3.970	3.930	MON	10,955	128,988	08/27/2018	09/01/2038
3140HR-B8-5	FN BL0062				1.A	2,093,971	95.5660	1,997,379	2,090,052	2,093,062		24			3.780	3.830	MON	6,803	80,101	08/29/2018	07/01/2031
3140HR-C6-8	FN BL0092	RA			1.A	5,619,470	93.8210	5,422,854	5,780,000	5,672,507		11,184			3.690	4.020	MON	18,366	216,244	10/19/2018	10/01/2033
3140HR-CR-2	FN BL0079	CF			1.A	1,154,160	94.7330	1,085,905	1,146,280	1,150,786		(738)			3.990	3.970	MON	3,938	46,372	09/11/2018	09/01/2033
3140HR-D4-2	FN BL0122				1.A	4,147,406	93.9310	3,851,171	4,100,000	4,134,082		(2,252)			3.800	3.770	MON	13,416	157,964	09/05/2018	10/01/2033
3140HR-G4-9	FN BL0218	RA			1.A	15,098,438	96.4870	14,473,050	15,000,000	15,061,104		(6,480)			3.800	3.800	MON	49,083	577,917	09/14/2018	12/01/2030
3140HR-HF-3	FN BL0229	RA			1.A	7,004,375	96.1530	6,730,710	7,000,000	7,006,781		1,406			4.000	4.080	MON	24,111	283,889	11/14/2018	12/01/2033
3140HR-HT-3	FN BL0241	RA			1.A	11,049,287	97.5600	10,717,723	10,985,776	11,006,760		(4,248)			3.890	3.900	MON	36,799	433,282	09/25/2018	11/01/2028
3140HR-HV-8	FN BL0243	RA			1.A	4,907,422	94.6110	4,730,550	5,000,000	4,938,131		6,761			3.800	4.050	MON	16,361	192,639	10/10/2018	11/01/2033
3140HR-JJ-3	FN BL0264	RA			1.A	13,044,863	97.2950	12,632,783	12,984,000	13,004,789		(4,112)			3.830	3.850	MON	42,822	504,194	09/20/2018	11/01/2028
3140HR-K5-1	FN BL0315	RA			1.A	5,870,925	96.8120	5,634,458	5,820,000	5,851,001		(3,462)			3.860	3.840	MON	19,345	227,772	09/21/2018	11/01/2030
3140HR-LD-3	FN BL0323				1.A	1,521,094	86.9390	1,304,085	1,500,000	1,518,439		43			4.210	4.240	MON	5,438	64,027	09/25/2018	10/01/2048
3140HR-LE-1	FN BL0324	CF			1.A	5,549,372	97.0930	5,308,425	5,467,362	5,518,354		(6,422)			3.930	3.830	MON	18,502	217,852	09/20/2018	10/01/2030
3140HR-M7-5	FN BL0381				1.A	5,904,060	97.2930	5,737,066	5,896,690	5,897,543		(72)			3.825	3.880	MON	19,422	228,681	09/26/2018	10/01/2028
3140HR-M8-3	FN BL0382	RA			1.A	6,888,070	97.2930	6,693,244	6,879,471	6,880,467		(84)			3.825	3.880	MON	22,659	266,794	09/26/2018	10/01/2028
3140HR-MS-9	FN BL0368 15/14.5	RA			1.A	12,849,249	96.4480	12,149,868	12,597,325	11,872,749		71,892			4.030	5.070	MON	22,563	515,807	09/26/2018	10/01/2033
3140HR-N8-2	FN BL0414	RA			1.A	25,101,563	96.5560	24,139,000	25,000,000	25,064,163		(4,996)			3.890	3.920	MON	83,743	986,007	10/05/2018	11/01/2030
3140HR-NK-5	FN BL0393				1.A	3,061,875	87.3640	2,620,920	3,000,000	3,052,154		(638)			4.210	4.190	MON	10,876	128,054	09/26/2018	11/01/2048
3140HR-NZ-2	FN BL0407	RA			1.A	7,512,843	96.5010	7,107,812	7,365,532	7,473,058		(8,756)			4.020	3.900	MON	25,497	300,207	09/27/2018	11/01/2033
3140HR-Q7-1	FN BL0477	RA			1.A	8,037,669	98.0250	7,832,420	7,990,227	8,005,883		(3,158)			4.000	4.010	MON	27,522	324,048	10/10/2018	11/01/2028
3140HR-QU-0	FN BL0466	RA			1.A	408,335	93.8210	394,048	420,000	412,189		813			3.690	4.020	MON	1,335	15,713	10/19/2018	10/01/2033
3140HR-RR-6	FN BL0495	RA			1.A	16,316,266	97.8080	15,869,348	16,225,000	16,255,349		(5,816)			3.950	3.970	MON	55,188	684,058	10/11/2018	11/01/2028
3140HR-SE-4	FN BL0516	RA			1.A	12,007,500	93.0250	11,163,000	12,000,000	12,015,825		3,113			4.085	4.180	MON	42,212	497,008	10/24/2018	12/01/2038
3140HR-TS-2	FN BL0560				1.A	2,499,900	95.7910	2,390,943	2,496,000	2,499,783		287			4.010	4.080	MON	8,619	101,480	10/18/2018	11/01/2033
3140HR-UP-6	FN BL0589				1.A	4,022,500	98.1210	3,924,840	4,000,000	4,002,920		(2,933)			4.020	4.070	MON	13,400	163,033	10/04/2018	01/01/2029
3140HR-WP-4	FN BL0653	CF			1.A	3,351,881	95.8210	3,209,549	3,349,526	3,352,476		522			4.080	4.160	MON	11,768	138,559	11/01/2018	12/01/2032
3140HR-WX-7	FN BL0661	CF			1.A	12,792,624	96.3170	12,292,661	12,762,712	12,790,434		789			3.990	4.050	MON	43,851	516,305	10/09/2018	11/01/2033
3140HR-YR-8	FN BL0719	RA			1.A	2,018,053	95.2130	1,872,301	1,966,435	2,009,886		(1,496)			4.490	4.390	MON	7,603	89,519	10/31/2018	12/01/2048
3140HR-YY-3	FN BL0726	RA			1.A	8,047,500	96.7200	7,737,600	8,000,000	8,033,730		(2,056)			4.010	4.030	MON	27,624	325,256	10/25/2018	01/01/2032
3140HR-ZK-2	FN BL0745	CF			1.A	13,098,729	96.9810	12,659,761	13,053,857	13,076,884		(5,262)			4.090	3.990	MON	45,975	541,318	11/02/2018	01/01/2034
3140HR-ZN-6	FN BL0748	CF			1.A	2,772,418	96.9760	2,679,370	2,762,921	2,771,431		(40)			4.090	4.140	MON	9,731	114,573	11/02/2018	01/01/2034
3140HR-ZX-4	FN BL0757				1.A	6,039,375	97.9230	5,875,380	6,000,000	6,024,445		(2,360)			4.110	4.120	MON	21,235	250,025	11/02/2018	02/01/2031
3140HS-2E-0	FN BL1672				1.A	3,537,188	97.0540	3,396,890	3,500,000	3,523,602		(2,640)			3.960	3.920	MON	14,869	148,008	12/12/2018	02/01/2031
3140HS-2H-3	FN BL1675	RA			1.A	7,089,688	86.3920	6,047,440	7,000,000	7,068,016		(3,399)			4.170	4.210	MON	24,325	315,251	01/28/2019	02/01/2049
3140HS-4F-5	FN BL1721				1.A	1,494,571	95.9250	1,404,696	1,464,369	1,483,736		(2,392)			3.770	3.610	MON	4,754	55,973	01/14/2019	03/01/2031
3140HS-5E-7	FN BL1744				1.A	1,934,208	92.9490	1,796,704	1,933,000	1,934,759		376			3.940	4.020	MON	6,558	77,218	02/06/2019	06/01/2035
3140HS-B6-7	FN BL0960				1.A	11,048,125	97.0280	10,673,080	11,000,000	11,032,181		(2,332)			3.980	4.010	MON	37,699	443,881	11/14/2018	01/01/2031
3140HS-BH-3	FN BL0939	RA			1.A	1,321,845	94.0830	1,242,854	1,321,019	1,284,497		16,028			4.300	5.810	MON	4,891	57,593	11/19/2018	12/01/2036
3140HS-BN-0	FN BL0944				1.A	7,903,296	95.8380	7,567,267	7,895,894	7,902,196		466			3.930	3.990	MON	26,721	314,618	11/19/2018	01/01/2031
3140HS-CA-7	FN BL0964	CF			1.A	1,852,057	94.6150	1,739,819	1,838,840	1,848,932		(455)			4.240	4.260	MON	6,714	79,050	11/21/2018	12/01/2033
3140HS-CK-5	FN BL0973	CF			1.A	1,660,933	96.4900	1,588,733	1,646,526	1,654,513		(1,330)			4.270	4.300	MON	5,859	71,283	11/21/2018	12/01/2033
3140HS-DF-5	FN BL1001				1.A	1,017,813	98.2330	982,330	1,000,000	1,011,216		(1,216)			4.180	4.080	MON	3,599	42,381	11/26/2018	02/01/2031
3140HS-DM-0	FN BL1007				1.A	4,231,589	95.8620	4,030,038	4,204,000	4,225,690		(754)			4.030	4.060	MON	14,589	171,774	11/26/2018	12/01/2033
3140HS-DR-9	FN BL1011				1.A	12,890,051	95.8020	12,341,214	12,882,000	12,894,458		2,192			4.020	4.100	MON	44,593	525,049	11/26/2018	12/01/2033
3140HS-DU-2	FN BL1014				1.A	9,000,000	97.8270	8,804,430	9,000,000	9,000,000					3.955	4.020	MON	30,651	360,894	11/28/2018	12/01/2028
3140HS-DV-0	FN BL1015				1.A	4,000,000	97.2640	3,890,560	4,000,000	4,000,000					3.955	4.020	MON	13,623	160,397	11/28/2018	12/01/2028
3140HS-GS-4	FN BL1108	RA			1.A	19,124,688	96.0610	18,251,590	19,000,000	19,095,058		(2,977)			4.060	4.090	MON	66,426	782,114	11/30/2018	02/01/2034
3140HS-HC-8	FN BL1126	RA			1.A	3,738,668	97.5690	3,645,502	3,736,333	3,734,209		590			4.000	4.080	MON	12,870	151,529	12/03/2018	01/01/2029

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140HS-J7-7	FN BL1185				1.A	11,020,625	94.8430	10,432,730	11,000,000	11,018,080		1,179			3.900	3.970	MON	36,942	434,958	12/11/2018	02/01/2034
3140HS-KB-6	FN BL1189		RA		1.A	35,142,188	95.2530	33,338,550	35,000,000	35,112,315		(502)			3.960	4.010	MON	119,350	1,405,250	12/06/2018	02/01/2034
3140HS-P7-0	FN BL1345		CF		1.A	908,881	94.2160	833,393	884,556	894,081		(5,001)			4.770	4.220	MON	3,633	42,779	12/18/2018	01/01/2049
3140HS-PQ-8	FN BL1330		CF		1.A	4,679,481	95.4360	4,422,719	4,634,225	4,669,361		(2,190)			3.880	3.860	MON	15,483	182,305	12/20/2018	01/01/2034
3140HS-QQ-7	FN BL1362		RA		1.A	5,298,704	94.3440	4,999,010	5,298,704	5,298,704					3.800	3.880	MON	17,339	204,147	12/20/2018	01/01/2034
3140HS-RA-1	FN BL1380				1.A	3,061,695	91.6750	2,798,065	3,052,157	3,060,143		79			3.950	4.000	MON	10,382	122,235	12/20/2018	02/01/2034
3140HS-RS-2	FN BL1396				1.A	954,763	96.4600	897,954	930,908	949,969		(954)			4.280	4.160	MON	3,431	40,396	12/21/2018	01/01/2039
3140HS-RV-5	FN BL1399		CF		1.A	19,003,787	96.4190	18,217,939	18,894,552	18,968,408		(6,969)			3.785	3.780	MON	61,583	725,092	12/21/2018	01/01/2031
3140HS-SD-4	FN BL1415				1.A	6,557,808	96.0540	6,253,115	6,510,000	6,540,207		(2,811)			3.820	3.820	MON	21,414	264,764	12/20/2018	02/01/2031
3140HS-U4-1	FN BL1502		CF		1.A	4,679,237	90.5830	4,163,136	4,595,935	4,660,095		(4,642)			4.080	3.980	MON	15,626	187,514	01/08/2019	02/01/2049
3140HS-UE-9	FN BL1480		RA		1.A	11,936,250	95.7680	11,492,160	12,000,000	11,967,490		6,183			3.520	3.630	MON	36,373	428,267	01/04/2019	02/01/2029
3140HS-UG-4	FN BL1482		RA		1.A	1,607,000	96.1900	1,539,040	1,600,000	1,603,367		(124)			3.890	3.940	MON	5,360	63,104	01/04/2019	06/01/2031
3140HS-UZ-2	FN BL1499		CF		1.A	3,430,034	95.4340	3,250,563	3,406,085	3,421,734		(1,549)			3.680	3.660	MON	10,794	127,085	01/07/2019	02/01/2031
3140HS-VB-4	FN BL1509		RA		1.A	6,523,489	94.0990	6,104,202	6,487,000	6,514,206		(1,102)			3.725	3.750	MON	20,808	244,997	01/08/2019	02/01/2034
3140HS-VM-0	FN BL1519				1.A	4,082,500	94.4740	3,778,960	4,000,000	4,060,103		(4,026)			3.870	3.770	MON	13,330	156,950	01/08/2019	02/01/2034
3140HS-VU-2	FN BL1526		RA		1.A	11,127,188	95.4720	10,501,920	11,000,000	11,080,310		(8,363)			3.730	3.680	MON	35,331	415,999	12/27/2018	02/01/2031
3140HS-WW-7	FN BL1560				1.A	11,061,875	97.1190	10,683,090	11,000,000	11,038,405		(3,390)			3.980	4.000	MON	37,699	443,881	11/19/2018	02/01/2031
3140HS-X6-3	FN BL1600		CF		1.A	1,538,667	95.3050	1,454,157	1,525,793	1,534,310		(907)			3.660	3.630	MON	4,809	56,620	01/17/2019	03/01/2031
3140HS-XN-6	FN BL1584		RA		1.A	1,859,318	93.8900	1,727,360	1,839,770	1,853,102		(803)			3.890	3.870	MON	6,163	72,561	01/08/2019	02/01/2034
3140HS-YQ-8	FN BL1618				1.A	4,256,641	93.7010	3,982,293	4,250,000	4,256,900		403			3.750	3.810	MON	13,724	161,589	01/18/2019	03/01/2034
3140HS-ZC-8	FN BL1638				1.A	1,057,825	95.9960	1,006,038	1,048,000	1,050,903		(3,472)			3.740	3.750	MON	3,375	42,465	01/15/2019	02/01/2030
3140HS-ZJ-3	FN BL1644				1.A	4,012,500	92.6780	3,707,120	4,000,000	4,011,148		38			3.660	3.710	MON	12,607	148,433	01/24/2019	03/01/2034
3140HT-2V-0	FN BL2587				1.A	388,186	87.7040	335,218	382,213	386,827		(334)			3.960	3.880	MON	1,261	15,136	04/24/2019	06/01/2049
3140HT-5Y-1	FN BL2662				1.A	10,026,250	90.5500	9,055,000	10,000,000	10,024,562		338			3.430	3.470	MON	29,536	347,764	05/02/2019	09/01/2034
3140HT-C4-9	FN BL1890		RA		1.A	8,123,750	91.9630	7,357,040	8,000,000	8,091,900		(6,752)			3.500	3.420	MON	24,111	283,889	04/16/2019	05/01/2034
3140HT-EC-9	FN BL1930				1.A	1,957,781	90.9450	1,637,010	1,800,000	1,919,022		(8,438)			3.760	3.120	MON	5,828	68,620	09/30/2019	03/01/2037
3140HT-F2-0	FN BL1984		RA		1.A	6,644,150	92.1590	6,119,358	6,640,000	6,646,591		1,017			3.590	3.650	MON	20,527	256,448	03/01/2019	05/01/2034
3140HT-F3-8	FN BL1985		RA		1.A	7,002,374	92.1590	6,449,287	6,998,000	7,004,946		1,072			3.590	3.650	MON	21,634	254,718	03/01/2019	05/01/2034
3140HT-F4-6	FN BL1986				1.A	6,075,795	92.1590	5,595,894	6,072,000	6,078,027		930			3.590	3.650	MON	18,771	221,012	03/01/2019	05/01/2034
3140HT-FB-0	FN BL1961				1.A	4,042,500	92.2850	3,691,400	4,000,000	4,032,577		(1,737)			3.620	3.600	MON	12,469	146,811	02/27/2019	04/01/2034
3140HT-FN-4	FN BL1972				1.A	2,413,500	92.3950	2,217,480	2,400,000	2,410,916		(327)			3.630	3.650	MON	7,502	88,330	02/28/2019	04/01/2034
3140HT-FX-2	FN BL1981		RA		1.A	10,789,739	91.7790	9,896,530	10,783,000	10,793,760		1,647			3.590	3.650	MON	33,334	392,486	03/01/2019	05/01/2034
3140HT-FY-0	FN BL1982		RA		1.A	6,511,067	92.1590	5,996,786	6,507,000	6,513,459		997			3.590	3.650	MON	20,116	236,846	03/01/2019	05/01/2034
3140HT-GQ-6	FN BL2006				1.A	907,313	94.1530	847,377	900,000	904,332		(440)			3.710	3.700	MON	2,875	33,854	03/05/2019	04/01/2031
3140HT-GR-4	FN BL2007				1.A	718,686	94.9830	677,128	712,894	716,347		(348)			3.710	3.690	MON	2,278	26,816	03/05/2019	04/01/2031
3140HT-HJ-1	FN BL2032		RA		1.A	16,538,878	92.7400	15,176,901	16,365,000	16,498,722		(7,060)			3.675	3.660	MON	51,788	609,767	03/01/2019	04/01/2034
3140HT-LY-3	FN BL2142		RA		1.A	24,045,000	90.2120	21,650,880	24,000,000	24,045,069		1,525			3.350	3.390	MON	69,233	815,167	04/18/2019	05/01/2034
3140HT-M6-3	FN BL2180				1.A	9,542,426	90.9530	8,669,640	9,532,000	9,543,573		942			3.370	3.420	MON	27,661	325,690	04/22/2019	06/01/2034
3140HT-N7-0	FN BL2213				1.A	1,000,625	91.0740	910,740	1,000,000	1,000,868		126			3.340	3.390	MON	2,876	33,864	04/01/2019	05/01/2034
3140HT-NB-1	FN BL2185				1.A	952,621	90.7930	847,431	933,370	949,988		(525)			4.070	4.000	MON	3,271	38,516	03/18/2019	05/01/2049
3140HT-S5-9	FN BL2339				1.A	11,951,250	91.0740	10,928,880	12,000,000	11,971,209		5,167			3.340	3.440	MON	34,513	406,367	04/16/2019	05/01/2034
3140HT-S6-7	FN BL2340		CF		1.A	2,901,790	94.8340	2,737,341	2,886,455	2,887,544		(1,621)			3.370	3.410	MON	8,106	98,636	04/08/2019	05/01/2029
3140HT-U4-9	FN BL2402				1.A	1,523,438	90.9260	1,363,890	1,500,000	1,517,817		(1,129)			3.465	3.390	MON	4,476	52,697	04/09/2019	05/01/2034
3140HT-UT-4	FN BL2393		CF		1.A	946,770	93.2420	860,207	922,553	940,893		(1,566)			3.590	3.390	MON	2,852	33,580	04/09/2019	05/01/2034
3140HT-X4-6	FN BL2498		RA		1.A	21,146,878	90.4490	19,067,554	21,081,000	21,139,160		(4)			3.400	3.440	MON	61,720	726,709	04/17/2019	06/01/2034
3140HT-XR-5	FN BL2487				1.A	1,060,960	93.5330	968,735	1,035,715	1,054,856		(1,606)			3.630	3.450	MON	3,237	38,119	04/15/2019	05/01/2034
3140HT-YC-7	FN BL2506		RA		1.A	3,469,953	84.9440	2,909,332	3,425,000	3,463,779		(575)			3.830	3.830	MON	11,296	132,999	04/12/2019	05/01/2049
3140HT-YD-5	FN BL2507		RA		1.A	7,674,422	84.9440	6,434,508	7,575,000	7,660,766		(1,273)			3.830	3.830	MON	24,983	294,152	04/12/2019	05/01/2049
3140HT-ZW-2	FN BL2556				1.A	5,365,025	90.9580	4,875,349	5,360,000	5,365,910		583			3.370	3.420	MON	15,554	183,141	04/22/2019	06/01/2034
3140HU-B7-0	FN BL2761				1.A	6,366,365	89.0960	5,557,579	6,237,728	6,339,205		(3,075)			3.950	3.890	MON	21,217	249,812	05/13/2019	06/01/2049
3140HU-B9-6	FN BL2763				1.A	5,096,017	89.4880	4,446,397	4,968,707	5,065,751		(3,293)			3.990	3.910	MON	17,072	201,005	05/13/2019	06/01/2049
3140HU-H4-1	FN BL2950		RA		1.A	12,940,313	90.5320	11,678,628	12,900,000	12,935,097		(183)			3.370	3.400	MON	37,435	458,833	04/25/2019	06/01/2034
3140HU-H5-8	FN BL2951		RA		1.A	13,140,938	90.5320	11,859,692	13,100,000	13,135,641		(186)			3.370	3.400	MON	38,015	447,602	04/25/2019	06/01/2034
3140HU-K5-4	FN BL3015			4	1.A	2,561,969	86.1430	2,564,831	2,977,411	2,576,259		20,311			3.720	5.170	MON	11,215	83,031	03/01/2023	07/01/2049
3140HU-MN-3	FN BL3064		RA		1.A	20,006,250	84.7670	16,953,400	20,000,000	20,018,424		4,578			3.370	3.440	MON	58,039	739,528	05/06/2019	06/01/2039
3140HU-NB-8	FN BL3085				1.A	8,002,500	84.7670	6,781,360	8,000,000	8,007,370		1,831			3.370	3.440	MON	23,216	273,344	05/06/2019	06/01/2039
3140HV-C9-3	FN BL3695		RA		1.A	2,578,067	84.8090	2,163,451	2,550,963	2,575,574		(511)			3.460	3.450	MON	7,600	89,489	07/12/2019	08/01/2049
3140HW-ED-0	FN BL4631		CF		1.A	760,419	84.6950	643,632	759,944	759,237		(821)			3.180	3.110	MON	1,611	24,502	11/22/2019	09/01/2042

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140HX-FF-2	FN BL5565		RA	4	1.A	3,005,625	80.6470	2,419,410	3,000,000	3,006,561		420			2.990	3.030	MON	7,724	90,946	12/19/2019	01/01/2040
3140HX-ZN-3	FN BL6148		CF	4	1.A	1,136,581	77.1600	859,261	1,113,613	1,133,702		(898)			2.680	2.570	MON	2,570	30,259	02/24/2020	04/01/2050
3140HY-CH-9	FN BL6371		CF	4	1.A	467,074	76.8120	356,764	464,461	466,874		(35)			2.510	2.510	MON	1,004	11,820	03/06/2020	02/01/2048
3140HY-D9-6	FN BL6427		CF	4	1.A	1,096,684	76.1470	818,216	1,074,522	1,093,081		(1,638)			2.600	2.430	MON	1,863	28,326	03/12/2020	04/01/2050
3140J2-UD-6	FN BL9579			4	1.A	2,982,383	65.8640	2,140,580	3,250,000	3,015,749		12,428			1.980	2.570	MON	5,541	65,244	04/01/2021	02/01/2041
3140LA-E2-7	FN BS0152		RA		1.A	2,724,375	74.3480	2,230,440	3,000,000	2,759,013		18,685			1.610	2.500	MON	4,159	48,971	01/18/2022	12/01/2035
3140LB-5R-0	FN BS1755				1.A	907,031	76.4780	955,975	1,250,000	929,566		18,485			2.070	4.850	MON	2,228	26,234	10/03/2022	04/01/2036
3140LC-BT-7	FN BS1849		RA	4	1.A	3,061,875	70.4640	2,113,920	3,000,000	3,055,680		(1,573)			2.810	2.740	MON	7,259	85,471	03/26/2021	05/01/2051
3140LC-F8-9	FN BS1990		RA		1.A	3,836,875	77.6920	3,107,680	4,000,000	3,857,833		11,660			2.070	2.470	MON	7,130	83,950	01/18/2022	06/01/2036
3140LD-RL-5	FN BS3190		RA	4	1.A	1,016,222	70.9810	706,752	995,686	1,014,765		(739)			2.490	2.390	MON	2,135	25,137	08/25/2021	09/01/2051
3140LD-TX-7	FN BS3265				1.A	2,015,000	71.2310	1,424,620	2,000,000	2,015,000					2.290	2.150	MON	3,944	46,436	08/31/2021	10/01/2041
3140LD-YN-3	FN BS3416		RA		1.A	1,923,750	77.3850	1,547,700	2,000,000	1,932,931		4,932			2.090	2.470	MON	3,599	42,381	01/18/2022	10/01/2036
3140LD-YP-8	FN BS3417		RA	4	1.A	1,003,125	71.5080	715,080	1,000,000	1,003,094		51			2.265	2.280	MON	1,950	22,965	09/17/2021	10/01/2041
3140LD-ZM-4	FN BS3447		RA	4	1.A	1,003,125	71.4620	714,620	1,000,000	1,003,094		52			2.265	2.280	MON	1,950	22,965	09/17/2021	10/01/2041
3140LD-ZS-1	FN BS3452		RA	4	1.A	13,470,234	63.7140	8,450,388	13,263,000	13,460,740		(3,904)			2.435	2.390	MON	27,810	327,440	09/22/2021	10/01/2051
3140LD-ZZ-5	FN BS3459		RA	4	1.A	4,166,057	72.6340	2,964,824	4,081,869	4,161,722		(3,441)			2.420	2.310	MON	8,506	100,153	09/20/2021	10/01/2051
3140LE-6F-9	FN BS4469		CF		1.A	2,867,625	80.4090	2,324,534	2,890,888	2,870,961		2,284			2.260	2.370	MON	19,018	52,993	01/11/2022	01/01/2037
3140LE-N6-0	FN BS4012		RA	4	1.A	2,002,500	71.9580	1,439,160	2,000,000	2,002,873		307			2.410	2.440	MON	4,151	48,869	11/02/2021	12/01/2041
3140LE-QT-7	FN BS4065		RA		1.A	2,161,523	76.3420	2,290,260	3,000,000	2,214,048		45,657			2.210	5.190	MON	5,709	67,221	10/13/2022	02/01/2037
3140LF-6A-7	FNMA 30YR MULTI		CF		1.A	1,245,879	85.3520	1,041,894	1,220,702	1,243,468		(1,993)			3.780	3.600	MON	3,076	46,783	03/22/2022	04/01/2052
3140LF-DL-5	FN BS4606				1.A	2,001,250	72.3880	1,447,760	2,000,000	2,001,734		357			2.360	2.400	MON	4,064	47,856	12/20/2021	01/01/2042
3140LF-GN-8	FN BS4704		RA		1.A	2,021,250	79.7660	1,595,320	2,000,000	2,019,695		(876)			2.610	2.560	MON	4,495	52,925	01/26/2022	03/01/2037
3140LF-K3-7	FN BS4813		CF		1.A	2,065,226	76.7570	1,553,171	2,023,492	2,062,596		(2,376)			2.940	2.790	MON	22,990	41,643	01/20/2022	03/01/2052
3140LF-TP-9	FN BS5057				1.A	955,831	94.9550	907,042	955,234	954,773		(785)			3.920	3.890	MON	2,496	37,965	05/12/2022	06/01/2042
3140LG-AC-6	FN BS5402		CF		1.A	1,971,062	83.6930	1,632,298	1,950,340	1,969,117		(1,620)			3.680	3.610	MON	4,585	71,773	03/23/2022	04/01/2052
3140LG-JW-3	FN BS5676		RA		1.A	8,180,000	92.5520	7,404,160	8,000,000	8,161,952		(12,396)			3.870	3.500	MON	21,500	313,900	04/25/2022	05/01/2037
3140LG-R7-9	FN BS5909				1.A	1,006,537	90.9280	892,358	981,389	1,005,829		(672)			4.350	4.250	MON	3,676	43,283	05/20/2022	07/01/2052
3140LG-SY-9	FN BS5934				1.A	1,000,625	89.7720	897,720	1,000,000	996,556		(4,037)			4.280	3.870	MON	2,853	43,394	05/23/2022	06/01/2052
3140LG-VC-3	FN BS6010			4	1.A	1,169,042	91.7780	1,177,420	1,282,899	1,172,050		3,504			4.230	5.500	MON	3,769	27,586	06/08/2023	07/01/2039
3140LG-WG-3	FN BS6046		CF		1.A	502,968	93.1700	458,024	491,600	502,737		(258)			4.570	4.500	MON	1,935	22,778	06/08/2022	07/01/2052
3140LH-D4-9	FN BS6422		RA		1.A	4,043,750	95.0580	3,802,320	4,000,000	4,039,957		(3,338)			4.170	3.960	MON	11,120	169,117	07/18/2022	08/01/2037
3140LH-LK-4	FN BS6629				1.A	2,984,583	91.0400	2,681,964	2,945,918	2,981,955		(2,947)			4.350	4.270	MON	8,543	129,927	08/16/2022	09/01/2052
3140LJ-AM-8	FN BS7211		RA		1.A	6,000,000	100.0060	6,000,360	6,000,000	6,000,000					4.970	4.860	MON	20,708	302,342	10/07/2022	12/01/2029
3140LK-P7-2	FN BS8545			4	1.A	3,112,285	101.4050	3,167,892	3,124,000	3,113,349		1,064			4.950	5.130	MON	13,316	91,924	05/25/2023	05/01/2033
3142AC-D2-2	FR WA4820			4	1.A	5,183,252	82.8490	4,924,668	5,944,149	5,197,910		21,588			3.850	5.090	MON	15,257	192,615	02/16/2023	01/01/2053
38373M-4H-0	GNR 2008-90 Z				1.A	1,346,633	94.6480	1,383,384	1,461,605	1,348,251		3,586			4.845	6.110	MON	13,774	64,753	11/10/2022	12/16/2050
38373M-FX-3	GNMA SERIES 2002-56 CLASS Z		CF	5	1.A	118,710	99.6620	121,693	122,106	121,214		104			6.957	7.120	MON	708	8,496	07/25/2002	06/16/2042
38373M-H7-8	GNR 2007-46 Z		CF		1.A	157,144	99.6670	243,265	244,078	168,519		3,361			3.919	13.370	MON	797	9,565	01/28/2008	06/16/2049
38373M-HM-5	GNMA SERIES 2003-78 CLASS Z		CF	5	1.A	65,723	99.6690	73,319	73,562	71,494		159			5.187	5.930	MON	318	3,816	09/04/2003	09/16/2044
38373M-K9-0	GNMA..07-55		CF	5	1.A	1,046,911	96.0930	1,193,139	1,241,643	1,133,408		8,270			4.387	6.140	MON	4,539	54,471	09/28/2007	07/16/2047
38373M-KL-3	GNMA SERIES 2003-109 CLASS Z		CF	5	1.A	769,633	98.3720	849,134	863,190	844,826		1,863			5.695	6.290	MON	4,097	49,154	11/25/2003	11/16/2043
38373M-P7-9	GNR 2007-77 Z		CF	5	1.A	1,775,260	94.7260	1,927,720	2,035,057	1,872,933		(1,349)			4.449	5.840	MON	7,545	88,395	12/04/2007	11/01/2047
38373M-V7-2	GNR 2008-45 Z		CF		1.A	288,322	98.6990	341,954	346,460	313,792		4,800			5.310	7.140	MON	1,533	18,397	05/06/2008	02/16/2048
38373M-VY-3	GNR 2006-39 Z		CF	5	1.A	349,155	99.6520	390,465	391,827	354,146		54,175			5.643	7.710	MON	1,843	21,907	06/12/2007	07/16/2046
38373M-W6-3	GNR 2008-39 Z		CF		1.A	732,946	95.6360	1,011,817	1,057,988	938,725		10,135			4.500	6.860	MON	3,967	47,609	04/28/2008	02/16/2048
38373M-Y7-9	GNR 2008-48 Z		CF		1.A	1,311,541	95.6260	1,657,552	1,733,369	1,593,679		59,301			4.865	6.180	MON	7,027	84,325	06/11/2008	04/16/2048
38373V-T8-3	GNMA SERIES 2002-83 CLASS Z		CF	5	1.A	186,539	99.6730	185,206	185,813	185,813					6.029	5.970	MON	933	11,202	05/15/2007	10/16/2042
38374F-GS-7	GNMA SERIES 2004-9 CLASS Z		CF	5	1.A	1,244,912	99.6730	1,280,713	1,284,913	1,272,194		4,940			5.385	5.520	MON	5,767	69,200	04/01/2004	09/16/2044
38374N-JZ-1	GNR 2006-42 Z		CF		1.A	388,371	97.4920	572,158	586,878	508,245		(1,351)			4.000	6.890	MON	1,956	23,475	01/28/2008	02/16/2048
38376G-ZD-5	GNR 2010-161 Z		CF	5	1.A	2,362,723	90.2550	2,541,871	2,816,312	2,496,128		38,654			3.700	5.270	MON	8,684	102,145	06/08/2011	12/16/2050
38378B-SJ-9	GNR 2012-45 Z		CF	5	1.A	1,924,823	83.0430	1,558,738	1,877,032	1,908,140		(2,358)			3.160	3.040	MON	4,944	58,348	09/30/2019	01/16/2055
38378K-GY-9	GNR 2013-57 D		CF	1,2	1.A	892,500	80.1230	801,227	1,000,000	944,052		3,584			2.350	2.850	MON	1,958	16,450	05/29/2013	06/16/2046
51766C-AA-8	LAVMFH 4.10 07/01/2039				1.A FE	6,870,946	103.2890	7,096,931	6,870,946	6,870,946					4.100	4.100	MON	72,144	238,057	05/20/2022	07/01/2039
610758-AA-2	MONROE CNTY N Y INDL DEV AGY				1.A FE	5,964,162	103.2450	6,157,699	5,964,162	5,964,162					4.840	4.840	MON	4,811	317,532	10/06/2022	11/01/2040
63610E-AA-7	NFAMFH 6.15 06/01/2042				1.A FE	22,233,000	102.0050	22,678,772	22,233,000	22,233,000					6.150	6.150	MON	113,944	1,386,320	11/01/2022	06/01/2042
64986H-AA-4	NYSHSG 2.268 07/01/41		CF		1.A FE	2,500,000	70.7230	1,768,075	2,500,000	2,500,000					2.268	2.260	MON	4,883	57,488	12/10/2021	07/01/2041
79765P-DW-0	SFOMFH 2.55 07/01/2039				1.B FE	6,799,562	83.5080	7,443,393	8,913,389	6,842,159		39,518			2.550	5.210	MON	19,572	96,308	09/05/2023	07/01/2039
822155-AA-5	SHBDEV 2.21 06/01/2038		CF		1.A FE	994,022	75.4180	749,672	994,022	994,022					2.210	2.210	MON	1,892	22,517	05/26/2021	06/01/2038

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
876392-AA-9	TARMFH 2.587 03/01/2041				1.A FE	1,000,000	79.3590	793,590	1,000,000	1,000,000					2.587	2.630	MON	2,228	26,229	01/26/2022	03/01/2041
88275L-AA-4	TEXAS ST DEPT HSG & CMNTY AFFA				1.B FE	3,745,361	94.0850	3,433,763	3,649,639	3,721,247		(6,647)			3.500	3.300	MON	11,000	133,570	07/29/2019	08/01/2036
89439H-AA-4	TRAMFH 3.0 06/01/2037	CF			1.B FE	10,000,000	91.1980	9,119,800	10,000,000	10,000,000					3.000	3.000	MON	25,834	304,295	05/30/2019	06/01/2037
89439H-AB-2	TRAMFH 2.35 07/01/2042			4	1.A FE	2,000,000	70.9780	1,419,560	2,000,000	2,000,000					2.350	2.390	MON	4,047	47,653	12/16/2021	07/01/2042
899339-AA-3	TLLMFH 4.12 07/01/2042				1.A FE	4,961,000	101.4820	5,034,522	4,961,000	4,961,000					4.120	4.120	MON	17,600	207,232	05/25/2022	07/01/2042
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					2,747,398,069	XXX	2,552,951,756	2,764,702,968	2,745,519,522		1,077,692			XXX	XXX	XXX	8,896,510	101,325,025	XXX	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																					
248796-CQ-5	DNNHSG 2.15 11/01/2038	CF		4	1.B FE	2,000,000	74.6860	1,493,720	2,000,000	2,000,000					2.150	2.000	JD	3,703	43,597	11/03/2020	11/01/2038
3136B8-LT-4	FNR 2020-7 DZ			4	1.A	4,831,441	86.3990	4,180,541	4,838,617	4,838,579		(713)			3.000	3.040	MON	2,419	156,991	01/03/2020	02/25/2050
35563C-AA-6	FMMHR 2015-R1 1A	CF			1.A	76,854,327	82.8700	56,099,193	67,695,500	76,302,887		(254,562)			4.492	3.790	MON	50,683	3,148,325	05/22/2020	11/25/2055
35563C-AJ-7	FMMHR 2015-R1 2A	CF			1.B	39,305,341	79.3820	28,804,586	36,285,859	39,088,427		(83,151)			4.312	3.860	MON	97,356	1,551,693	07/26/2019	10/25/2052
35563C-AS-7	FMMHR 2015-R1 A3	CF			1.B	15,021,501	86.7090	11,118,386	12,822,629	14,900,857		(91,701)			4.443	3.540	MON	20,810	567,346	10/01/2020	11/25/2052
35563C-AY-4	FMMHR 2015-R1 C3				5.B GI	1,351,971	90.6010	1,224,899	1,351,971	1,351,971					5.943	5.940	MON	6,696	79,764	09/10/2019	11/25/2052
45753C-AG-2	INLMFH 2.02 04/01/2042	CF			1.A FE	3,000,000	65.6000	1,968,012	3,000,000	3,000,000					2.020	2.000	MON	4,208	63,341	09/23/2021	04/01/2042
64966N-AB-3	NEW YORK CITY NY HSG DEV CORP				1.F FE	449,357	107.5270	423,656	394,000	434,593		(3,909)			6.170	4.430	JD	2,026	24,310	05/16/2018	06/01/2036
64966N-AC-1	FORT HAMILTON HSG-SER A				1.F FE	4,922,930	103.1080	4,923,407	4,775,000	4,883,906		(2,884)			6.320	6.080	JD	25,148	301,780	06/07/2006	06/01/2049
86212X-AG-5	STR 2023-1A A2			2	1.C FE	14,954,216	99.4320	14,871,299	14,956,250	14,954,295		(71)			6.920	6.920	MON	31,624	574,985	05/22/2023	05/20/2053
87302@-AB-6	TCFC PC LEASECO LP 2022 REFI			2	1.D PL	136,215,808	76.2900	104,006,070	136,329,886	136,216,734		926			4.000	4.000	MN	848,275	5,532,199	03/02/2023	11/05/2057
87302@-AC-4	TCFC PC LEASECO LP 2022 DDL			2	1.D PL	12,160,077	76.3000	9,285,704	12,169,993	12,160,158		81			4.000	4.000	MN	75,724	493,438	03/02/2023	11/05/2057
917435-AA-7	UTSHSG				1.D FE	4,111,939	98.6260	4,291,562	4,351,350	4,169,336		7,557			5.392	5.810	JJ	117,312	234,625	10/11/2006	07/01/2050
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					315,178,908	XXX	242,691,035	300,971,055	314,301,743		(428,427)			XXX	XXX	XXX	1,285,985	12,772,394	XXX	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 of Governments and Their Political Subdivisions					7,845,394,257	XXX	7,262,933,531	8,424,671,533	7,992,377,174		22,020,260	185,327		XXX	XXX	XXX	41,782,846	258,744,738	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00032@-AC-4	LENDLEASE AAFHHC PRA REV FUNDED				1.E PL	51,072,075	100.0000	51,072,075	51,072,075	51,072,075					7.930	7.930	MON	344,006	1,025,715	12/27/2023	04/01/2026
00083Y-AA-3	ACC GROUP HOUSING LLC			1,2	1.C FE	12,431,380	100.0580	12,233,769	12,226,714	12,408,494		(6,194)			6.350	6.200	JJ	358,005	776,396	04/09/2018	07/15/2054
00108W-AF-7	AEP TEXAS INC			2	2.A FE	1,418,783	75.6940	1,487,387	1,965,000	1,419,332		549			3.800	6.010	AO	18,668		12/11/2023	10/01/2047
00108W-AN-0	AEP TEXAS INC			2	2.A FE	18,775,625	71.4120	14,103,870	19,750,000	18,802,725		16,235			3.450	3.710	MN	87,065	681,375	05/06/2022	05/15/2051
00108W-AR-1	AEP TEXAS INC			2	2.A FE	9,983,800	101.5240	10,152,400	10,000,000	9,984,422		622			5.400	5.420	JD	45,000	280,500	05/22/2023	06/01/2033
00130H-CC-7	AES CORPORATION (THE)	RA		1	2.C FE	26,243,810	92.3300	24,328,850	26,350,000	26,276,023		9,719			3.950	3.990	JJ	479,936	1,040,825	05/15/2020	07/15/2030
00139P-AA-6	AIG SUNAMERICA GLOBAL FINANCING X				1.E FE	811,674	109.4970	821,228	750,000	805,445		(5,139)			6.900	5.750	MS	15,238	51,750	10/03/2022	03/15/2032
00206R-KB-7	AT&T INC			2	2.B FE	472,730	74.9040	355,793	475,000	472,801		26			3.850	3.870	JD	1,524	18,288	07/20/2021	06/01/2060
00206R-MT-6	AT&T INC			2	2.B FE	9,967,100	103.1330	10,313,300	10,000,000	9,967,616		516			5.400	5.440	FA	204,000	109,500	05/30/2023	02/15/2034
00817Y-AG-3	AETNA INC				2.B FE	4,527,560	112.1810	4,487,240	4,000,000	4,506,105		(21,455)			6.750	5.440	JD	12,000	270,000	01/27/2023	12/15/2037
00817Y-AQ-1	AETNA INC			1	2.B FE	4,878,500	98.3230	4,916,150	5,000,000	4,949,075		55,971			3.500	4.700	MN	22,361	175,000	09/22/2022	11/15/2024
010869-JE-6	ALAMEDA CORRIDOR TRANSN AUTH C	@			1.G FE	44,939	42.2120	52,765	125,000	49,287		3,014			6.410	N/A			07/01/2022	10/01/2038
013817-AJ-0	ALCOA INC				2.C FE	952,500	102.5660	1,025,660	1,000,000	975,664		6,879			5.900	6.780	FA	24,583	59,000	05/05/2020	02/01/2027
01400E-AC-7	ALCON FINANCE CORP			1	2.B FE	13,986,785	80.5960	13,701,320	17,000,000	14,075,410		55,032			3.800	4.990	MS	175,856	646,000	05/20/2022	09/23/2049
01400E-AE-3	ALCON FINANCE CORP			1	2.B FE	13,924,120	103.1430	14,440,020	14,000,000	13,927,941		3,417			5.375	5.440	JD	52,257	752,500	11/29/2022	12/06/2032
01400E-AF-0	ALCON FINANCE CORP			1	2.B FE	996,740	107.5070	1,075,070	1,000,000	996,785		42			5.750	5.770	JD	3,993	57,500	11/29/2022	12/06/2052
015271-BA-6	ALEXANDRIA REAL ESTATE EQUITIES IN			2	2.A FE	42,309	97.2560	48,628	50,000	42,386		77			4.750	6.690	AO	501		10/27/2023	04/15/2035
017175-AF-7	ALLEGHANY CORPORATION			2	1.E FE	10,171,259	75.6330	7,828,016	10,350,000	10,178,512		3,462			3.250	3.330	FA	127,075	336,375	06/09/2022	08/15/2051

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
020002-AU-5	ALLSTATE CORP			1,2	2.C FE	5,737,217	99.3720	5,684,078	5,720,000	5,733,513		(621)			6.500	6.470	MN	47,508	371,800	05/01/2017	05/15/2057
020002-AY-7	ALLSTATE CORP			1	2.A FE	988,325	90.1550	776,235	861,000	957,558		(3,484)			5.200	4.300	JJ	20,645	44,772	03/08/2013	01/15/2042
020002-BB-6	ALLSTATE CORP			1,2	2.C FE	9,500,000	99.3560	9,438,820	9,500,000	9,500,000					8.579	8.570	FMAN	104,144	754,169	08/05/2013	08/15/2053
02079K-AF-4	ALPHABET INC			1	1.C FE	6,384,286	62.4610	6,246,100	10,000,000	6,474,553		70,057			2.050	4.280	FA	77,444	205,000	09/13/2022	08/15/2050
02209S-AE-3	ALTRIA GROUP INC				2.B FE	483,091	135.4790	395,600	292,000	460,512		(7,787)			9.950	4.560	MN	4,116	29,054	12/16/2020	11/10/2038
02209S-AR-4	ALTRIA GROUP INC				2.B FE	8,544,675	98.1670	6,577,189	6,700,000	8,363,921		(55,581)			5.375	3.620	JJ	151,052	360,125	08/27/2020	01/31/2044
02209S-BD-4	ALTRIA GROUP INC			1,2	2.B FE	2,991,510	99.6810	2,990,430	3,000,000	2,995,151		817			4.800	4.830	FA	54,800	144,000	02/12/2019	02/14/2029
02209S-BE-2	ALTRIA GROUP INC			1,2	2.B FE	18,506,408	101.8590	18,894,845	18,550,000	18,512,961		1,496			5.800	5.820	FA	409,440	1,075,900	02/12/2019	02/14/2039
02209S-BK-8	ALTRIA GROUP INC			1	2.B FE	6,037,275	79.2990	4,757,946	6,000,000	6,034,514		(836)			4.450	4.400	MN	40,792	267,000	06/04/2020	05/06/2050
02209S-BM-4	ALTRIA GROUP INC			2	2.B FE	24,852,750	73.2220	18,305,500	25,000,000	24,868,451		5,574			3.400	3.440	FA	347,083	850,000	02/01/2021	02/04/2041
02209S-BN-2	ALTRIA GROUP INC			2	2.B FE	17,867,700	70.3550	12,663,954	18,000,000	17,875,083		2,628			3.700	3.740	FA	271,950	666,000	02/01/2021	02/04/2051
02209S-BP-7	ALTRIA GROUP INC			2	2.B FE	16,862,300	72.9120	12,395,040	17,000,000	16,866,598		1,534			4.000	4.040	FA	277,667	680,000	02/01/2021	02/04/2061
023135-BM-7	AMAZON.COM INC			2	1.E FE	214,239	92.4460	157,158	170,000	212,483		(716)			4.250	3.050	FA	2,589	7,225	06/22/2021	08/22/2057
023135-CC-8	AMAZON.COM INC			2	1.D FE	247,950	73.8000	184,501	250,000	248,019		27			3.250	3.280	MN	1,106	8,125	05/10/2021	05/12/2061
02343J-AA-8	AMCOR FLEXIBLES NORTH AMERICA INC			1	2.B FE	1,999,500	98.2210	1,964,420	2,000,000	1,999,763		164			4.000	4.000	MN	9,778	80,000	05/10/2022	05/17/2025
02343U-AJ-4	AMCOR FINANCE (USA) INC			2	2.B FE	9,902,200	103.9710	10,397,100	10,000,000	9,906,623		4,423			5.625	5.750	MN	54,688	281,250	05/17/2023	05/26/2033
02344A-AA-6	AMCOR FLEXIBLES NORTH AMERICA INC			2	2.B FE	2,902,125	86.0760	3,055,698	3,550,000	2,982,326		61,127			2.690	5.330	MN	9,550	95,495	09/01/2022	05/25/2031
023551-AJ-3	AMERADA HESS CORPORATION	RA		1	2.C FE	12,408,680	115.2520	12,043,834	10,450,000	11,695,286		(129,180)			7.300	5.370	FA	288,188	762,850	10/27/2017	08/15/2031
023551-AM-6	HESS CORPORATION	RA		1	2.C FE	8,626,707	115.5800	8,533,271	7,383,000	8,246,799		(70,522)			7.125	5.480	MS	154,889	526,039	02/14/2018	03/15/2033
02376*-AA-0	AAL 2018-1 A				1.F PL	4,556,785	92.9280	4,234,538	4,556,785	4,556,785					4.140	4.140	JD	8,384	188,651	05/10/2018	06/15/2027
023765-AA-8	AAL 2016-2 AA				1.G FE	634,030	91.0040	613,824	674,500	650,021		6,557			3.200	4.090	JD	959	21,584	07/30/2020	06/15/2028
02376A-AA-7	AAL 2017-2 AA				1.F FE	1,401,144	90.2190	1,267,265	1,404,655	1,402,227		416			3.350	3.380	AO	9,934	47,056	02/16/2021	10/15/2029
02376W-AA-9	AMERICAN AIRLINES INC				2.C FE	10,669,646	92.1090	9,827,672	10,669,646	10,669,646					4.100	4.100	JJ	201,716	437,455	01/12/2016	01/15/2028
02377A-AA-6	AMERICAN AIRLINES INC				2.C FE	3,697,030	93.0180	3,438,889	3,697,030	3,697,030					3.700	3.700	AO	34,957	136,790	09/02/2014	10/01/2026
02378A-AA-5	AMERICAN AIRLINES INC				2.B FE	22,165,875	89.5820	19,856,545	22,165,875	22,165,875					4.000	4.000	FA	334,951	886,635	01/04/2017	08/15/2030
025537-AP-6	AMERICAN ELECTRIC POWER COMPANY IN			1	2.B FE	8,085,800	71.1320	7,824,520	11,000,000	8,168,816		51,389			3.250	5.020	MS	119,167	357,500	05/17/2022	03/01/2050
02554C-AB-5	AMERICAN EAGLE NW LLC WASH MILITARY HSG			1,2	1.D FE	1,900,000	101.5510	1,929,469	1,900,000	1,900,000					5.480	5.470	JD	4,628	104,120	01/27/2005	12/15/2028
02554C-AC-3	AMERICAN EAGLE NW LLC WASH MILITARY HSG			1,2	1.D FE	5,000,000	98.5580	4,927,885	5,000,000	5,000,000					5.630	5.620	JD	12,511	281,500	01/27/2005	12/15/2038
02554C-AD-1	AMERICAN EAGLE NW LLC WASH MILITARY HSG			1,2	1.D FE	5,107,680	95.9900	4,799,515	5,000,000	5,076,916		(2,091)			5.780	5.620	JD	12,844	289,000	02/10/2005	12/15/2049
025676-AM-9	AMERICAN EQUITY INVESTMENT LIFE HO	RA		2	2.C FE	36,333,497	96.0320	34,456,138	35,880,000	36,053,613		(49,095)			5.000	4.830	JD	79,733	1,794,000	04/13/2018	06/15/2027
025816-CV-9	AMERICAN EXPRESS COMPANY				1.F FE	4,999,500	99.2330	4,961,650	5,000,000	4,999,913		251			3.375	3.380	MN	27,188	168,750	04/28/2022	05/03/2024
025816-CW-7	AMERICAN EXPRESS COMPANY			2	1.F FE	4,990,650	98.9780	4,948,900	5,000,000	4,992,637		1,211			4.050	4.080	MN	32,625	202,500	04/28/2022	05/03/2029
025816-CX-5	AMERICAN EXPRESS CO			2	1.G FE	1,000,000	99.5280	995,280	1,000,000	1,000,000					4.989	4.980	MN	4,850	49,890	05/18/2022	05/26/2033
026874-DC-8	AMERICAN INTERNATIONAL GROUP INC	RA		1,2	2.B FE	14,850,681	90.5440	13,491,056	14,900,000	14,868,189		2,267			3.875	3.890	JJ	266,234	577,375	01/12/2015	01/15/2035
02772A-AA-7	AMERICAN NATIONAL GROUP INC	RA		1	2.B FE	49,550,000	95.9440	47,540,351	49,550,000	49,550,000					6.144	6.140	JD	152,218	3,044,352	06/06/2022	06/13/2032
03027X-AY-6	AMERICAN TOWER CORPORATION			1	2.C FE	1,813,711	75.6990	1,741,077	2,300,000	1,825,816		8,667			3.700	5.150	AO	17,966	85,100	08/05/2022	10/15/2049
03027X-BA-7	AMERICAN TOWER CORPORATION			1	2.C FE	1,720,180	88.9900	1,779,800	2,000,000	1,762,966		32,636			2.900	5.210	JJ	26,744	58,000	09/01/2022	01/15/2030
03027X-BG-4	AMERICAN TOWER CORPORATION			1	2.C FE	1,584,140	81.9680	1,639,360	2,000,000	1,641,449		43,343			1.875	5.020	AO	7,917	37,500	08/31/2022	10/15/2030
03027X-BM-1	AMERICAN TOWER CORPORATION			1	2.C FE	1,987,221	85.8710	2,037,719	2,373,000	2,036,628		37,340			2.700	5.040	AO	13,526	64,071	08/31/2022	04/15/2031
03027X-BW-9	AMERICAN TOWER CORPORATION			1	2.C FE	1,492,365	93.6270	1,404,405	1,500,000	1,493,473		657			4.050	4.110	MS	17,888	60,750	03/29/2022	03/15/2032
03060N-AD-2	AMERICO LIFE INC	RA			2.B FE	18,557,196	78.2930	14,523,314	18,550,000	18,556,444		(817)			3.450	3.440	AO	135,106	639,975	09/20/2021	04/15/2031
03115A-AC-7	AMFAM HOLDINGS INC			2	2.C FE	19,353,800	60.7830	13,396,573	22,040,000	19,390,669		30,121			3.833	4.550	MS	258,131	785,765	12/12/2023	03/11/2051
031162-AW-0	AMGEN INC				2.A FE	3,316,170	110.6350	3,319,050	3,000,000	3,301,688		(14,482)			6.375	5.310	JD	15,938	191,250	01/09/2023	06/01/2037
031162-DA-5	AMGEN INC			2	2.A FE	30,905,450	72.7110	22,540,410	31,000,000	30,914,088		3,718			2.800	2.820	FA	327,911	868,000	08/05/2021	08/15/2041
031162-DF-4	AMGEN INC			1	2.A FE	15,044,094	84.6330	12,694,950	15,000,000	15,042,562		(838)			4.200	4.180	FA	225,750	630,000	02/17/2022	02/22/2052
031162-DJ-6	AMGEN INC			1	2.A FE	5,360,414	95.1190	5,453,172	5,733,000	5,389,479		29,065			4.200	5.020	MS	80,262	249,481	12/30/2022	03/01/2033
031162-DQ-0	AMGEN INC			2	2.A FE	4,988,450	102.8000	5,140,000	5,000,000	4,989,612		1,162			5.250	5.280	MS	86,771	131,250	02/15/2023	03/02/2030
031162-DS-6	AMGEN INC			2	2.A FE	23,615,852	103.3310	24,954,437	24,150,000	23,622,657		6,806			5.600	5.780	MS	447,043	676,200	08/11/2023	03/02/2043
031162-DT-4	AMGEN INC	RA		2	2.A FE	18,453,660	105.2090	19,726,688	18,750,000	18,455,771		2,111			5.650	5.760	MS	350,182	529,688	08/10/2023	03/02/2053

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
032654-AW-5	ANALOG DEVICES INC			2	1.F FE	4,961,350	74.4380	3,721,900	5,000,000	4,964,665		1,511			2.800	2.850	AO	35,000	140,000	09/28/2021	10/01/2041
03523T-BF-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC			2	1.G FE	475,959	133.5170	400,551	300,000	438,856		(6,590)			8.200	4.050	JJ	11,343	24,600	09/29/2017	01/15/2039
03523T-BQ-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC				1.G FE	3,871,315	84.8210	2,968,735	3,500,000	3,824,670		(12,808)			3.750	3.080	JJ	60,521	131,250	03/06/2020	07/15/2042
03523T-BW-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC			2	1.G FE	466,483	112.4660	388,008	345,000	462,664		(1,523)			5.800	3.980	JJ	8,782	20,010	05/21/2021	01/23/2059
035240-AM-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	1.G FE	3,636,220	94.8320	3,793,280	4,000,000	3,652,431		16,211			4.375	5.240	AO	36,944	175,000	12/30/2022	04/15/2038
035240-AS-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	1.G FE	15,063,380	93.4570	12,149,410	13,000,000	14,845,001		(87,737)			4.350	3.200	JD	47,125	565,500	06/16/2021	06/01/2040
035240-AT-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC			2	1.G FE	7,087,430	95.1040	5,706,240	6,000,000	7,027,556		(24,076)			4.500	3.490	JD	22,500	270,000	06/09/2021	06/01/2050
036752-AS-2	ANTHEM INC			2	2.B FE	14,945,400	78.3520	11,752,800	15,000,000	14,948,349		1,101			3.600	3.620	MS	159,000	540,000	03/08/2021	03/15/2051
036752-AT-0	ANTHEM INC			1	2.B FE	8,979,300	95.4990	8,594,910	9,000,000	8,982,056		1,762			4.100	4.120	MN	47,150	369,000	04/26/2022	05/15/2032
03740L-AE-2	AON CORP			1	2.A FE	20,682,060	79.4580	16,686,180	21,000,000	20,692,636		5,835			3.900	3.980	FA	279,825	819,000	02/23/2022	02/28/2052
03740L-AF-9	AON CORP			1	2.A FE	6,994,540	99.8560	6,989,920	7,000,000	6,995,109		439			5.000	5.010	MS	105,972	350,000	09/07/2022	09/12/2032
03740L-AG-7	AON CORP			2	2.A FE	46,677	102.6950	51,348	50,000	46,724		47			5.350	6.300	FA	914		10/27/2023	02/28/2033
03765H-AA-9	APOLLO MANAGEMENT HOLDINGS LP			1	1.F FE	10,829,809	99.2110	10,774,304	10,860,000	10,858,499		3,531			4.000	4.030	MN	37,407	434,400	05/27/2014	05/30/2024
03765H-AB-7	APOLLO MANAGEMENT HOLDINGS LP	RA		1	1.F FE	54,355,677	97.9640	53,160,981	54,266,000	54,290,699		(9,596)			4.400	4.370	MN	225,505	2,387,704	08/02/2018	05/27/2026
03765H-AD-3	APOLLO MANAGEMENT HOLDINGS LP			2	1.F FE	2,847,270	98.1760	2,945,280	3,000,000	2,851,007		3,737			4.872	6.010	FA	55,216		11/07/2023	02/15/2029
037735-CE-5	APPALACHIAN POWER CO				2.A FE	4,871,336	101.3810	5,373,167	5,300,000	4,875,701		4,365			5.800	6.800	AO	76,850		10/25/2023	10/01/2035
037833-EF-3	APPLE INC			2	1.B FE	922,000	68.4590	684,590	1,000,000	926,767		1,718			2.650	3.040	FA	10,526	26,500	02/24/2021	02/08/2051
037833-EL-0	APPLE INC			2	1.B FE	5,323,249	68.3110	5,143,818	7,530,000	5,351,012		21,469			2.850	4.420	FA	87,034	214,605	09/13/2022	08/05/2061
037833-ER-7	APPLE INC			1	1.B FE	4,194,150	89.0700	4,453,500	5,000,000	4,202,515		6,733			4.100	5.040	FA	81,431	205,000	10/06/2022	08/08/2062
03939A-AA-5	ARCH CAPITAL GROUP LTD			1	2.A FE	1,588,314	76.3150	1,602,615	2,100,000	1,599,345		8,475			3.635	5.320	JD	38,380	38,168	09/12/2022	06/30/2050
039936-AA-7	ARES FINANCE CO. IV LLC			1	2.A FE	8,887,410	71.2470	7,837,148	11,000,000	8,931,258		27,129			3.650	4.850	FA	167,292	365,000	12/08/2023	02/01/2052
04015C-AA-6	ARES FINANCE CO LLC			1,2	2.A FE	16,800,285	97.8660	16,930,818	17,300,000	17,248,375		64,588			4.000	4.390	AO	159,544	692,000	11/09/2016	10/08/2024
04015K-AB-6	ARES FINANCE CO II LLC			1	2.A FE	996,291	88.3100	883,099	1,000,000	997,458		636			3.250	3.290	JD	1,444	32,500	02/07/2022	06/15/2030
040555-CH-5	ARIZONA PUB SERVICE CO				1.G FE	2,496,375	100.4250	2,510,625	2,500,000	2,496,706		331			5.500	5.510	MS	45,833	137,500	01/24/2023	09/01/2035
040555-DC-5	ARIZONA PUBLIC SERVICE COMPANY			1	1.G FE	958,485	61.3390	920,085	1,500,000	972,547		9,179			2.650	5.060	MS	11,704	39,750	06/13/2022	09/15/2050
040555-DG-6	ARIZONA PUBLIC SERVICE COMPANY			2	1.G FE	4,992,750	103.3250	5,166,250	5,000,000	4,992,765		15			5.550	5.560	FA	139,521		06/27/2023	08/01/2033
04248N-AA-1	ARMY HAWAII FAMILY HSG				1.D FE	12,806,622	101.1410	12,470,168	12,329,464	12,683,949		(15,560)			5.524	5.240	JD	30,270	681,080	03/15/2018	06/15/2050
04248P-AA-6	ARMYHW 5.624 6/50				1.D FE	3,986,489	100.7650	3,617,487	3,590,026	3,923,735		(15,222)			5.624	4.740	JD	8,973	201,903	07/08/2016	06/15/2050
04250C-AB-8	ARMY HAWAII FMLY HSING TRST III-A				1.G FE	23,088,931	95.3150	21,827,181	22,900,000	23,072,881		(10,564)			5.750	5.660	JD	58,522	1,316,750	12/07/2022	06/15/2050
04250G-AB-9	ARMY HAWAII FMLY HSING TRST III-B				1.G FE	21,577,336	95.3150	20,311,669	21,310,000	21,562,522		(29,113)			5.750	5.620	JD	54,459	1,225,325	02/18/2022	06/15/2050
04621W-AD-2	ASSURED GUARANTY US HOLDINGS INC	RA		2	2.A FE	7,977,360	88.6380	7,091,040	8,000,000	7,982,468		2,053			3.150	3.180	JD	11,200	252,000	05/19/2021	06/15/2031
04621W-AE-0	ASSURED GUARANTY US HOLDINGS INC			2	2.A FE	16,167,483	71.3580	13,379,700	18,750,000	16,229,456		41,420			3.600	4.410	MS	198,750	675,000	07/07/2022	09/15/2051
04621X-AJ-7	ASSURANT INC			2	2.B FE	21,047,523	98.8750	20,877,520	21,115,000	21,082,431		6,733			4.900	4.940	MS	270,155	1,034,635	06/27/2018	03/27/2028
04621X-AN-8	ASSURANT INC			1	2.B FE	3,623,535	80.7490	3,633,696	4,500,000	3,711,276		72,781			2.650	5.240	JJ	54,988	119,250	11/01/2022	01/15/2032
04621X-AP-3	ASSURANT INC			2	2.B FE	2,998,950	101.5900	3,047,709	3,000,000	2,999,209		259			6.100	6.110	FA	63,033	90,992	02/23/2023	02/27/2026
048677-AB-4	ATLANTIC MARINE CORP COM				1.G FE	1,265,705	90.0560	1,002,633	1,113,343	1,246,675		(5,951)			5.343	4.280	JD	4,957	59,486	09/16/2016	12/01/2050
048677-AD-0	ATLMAR 5.433 12/50				2.B FE	426,343	80.3570	349,512	434,951	427,482		306			5.433	5.600	JD	1,969	23,631	12/07/2016	12/01/2050
048677-AE-8	ALTMAR 5.595 12/51				1.G FE	17,694,203	92.3570	16,341,782	17,694,203	17,694,203					5.595	5.590	JD	82,499	989,991	11/08/2006	12/01/2051
048677-AG-3	ATLMAR 6.158 12/51			1	1.G FE	2,739,172	98.5370	2,217,838	2,250,757	2,685,896		(17,350)			6.158	4.490	JD	11,550	138,602	02/20/2019	12/01/2051
048677-AH-1	ATLMAR 5.383 2/48				4.A FE	16,572,064	78.9890	13,090,190	16,572,064	16,572,064					5.383	5.380	FA	337,006		12/27/2023	02/15/2048
049560-AX-3	ATMOS ENERGY CORPORATION			1	1.G FE	29,933	105.1700	31,551	30,000	29,939		5			5.450	5.470	AO	345	1,690	09/27/2022	10/15/2032
049560-BA-2	ATMOS ENERGY CORPORATION			2	1.G FE	997,590	117.2300	1,172,300	1,000,000	997,590					6.200	6.210	MN	13,950		10/05/2023	11/15/2053
05178R-AC-9	AURORA MILITARY				1.D FE	7,908,750	94.9180	7,593,432	8,000,000	7,935,130		1,897			5.695	5.780	JD	20,249	455,600	09/08/2006	12/15/2047
05178R-AD-7	AURMIL 5.775 12/47				1.E FE	4,033,570	92.9510	3,787,757	4,075,000	4,045,564		1,215			5.775	5.850	JD	10,459	235,331	09/14/2006	12/15/2047
05178T-AA-9	AURMIL 5.82 7/34				1.F FE	845,047	99.2720	790,829	796,628	826,550		(3,518)			5.820	5.060	JJ	21,379	46,364	09/22/2015	07/15/2034
05178T-AB-7	AURMIL 6.615 1/42				1.F FE	6,470,400	101.9950	6,119,700	6,000,000	6,386,980		(18,356)			6.615	5.720	JJ	183,015	396,900	03/14/2019	01/15/2042

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05178T-AC-5	AURMIL 6.89 1/47				1.F FE	7,246,240	104.6320	6,434,850	6,150,000	7,061,265		(30,312)			6.890	5.320	JJ	195,389	423,735	09/22/2020	01/15/2047
05329W-AS-1	AUTONATION INC			1	2.C FE	2,119,038	80.1570	1,803,533	2,250,000	2,142,778		12,418			2.400	3.100	FA	22,500	54,000	02/07/2022	08/01/2031
05348E-BB-4	AVALONBAY COMMUNITIES INC			2	1.G FE	253,287	84.2520	181,141	215,000	250,727		(1,015)			4.150	3.140	JJ	4,461	8,923	05/26/2021	07/01/2047
053611-AJ-8	AVERY DENNISON CORPORATION			2	2.B FE	995,000	101.3460	1,013,460	1,000,000	997,231		485			4.875	4.930	JD	3,385	48,750	11/29/2018	12/06/2028
05379B-AR-8	AVISTA CORPORATION			1	1.G FE	54,980	79.9330	43,963	55,000	54,980					4.000	4.000	AO	550	2,200	03/08/2022	04/01/2052
054561-AM-7	AXA EQUITABLE HOLDINGS INC			2	2.A FE	8,673,936	92.8470	8,583,705	9,245,000	8,685,920		11,459			5.000	5.450	AO	91,166	462,250	12/14/2022	04/20/2048
05490L-AA-7	BCBSM INC	RA		1	2.B FE	3,953,940	97.2080	3,888,320	4,000,000	3,989,232		7,538			3.790	3.990	MN	25,267	151,600	06/28/2018	05/01/2025
05526D-BN-4	BAT CAPITAL CORP	RA		1	2.B FE	26,000,000	98.2570	25,546,820	26,000,000	26,000,000					4.906	4.900	AO	315,347	1,275,560	03/30/2020	04/02/2030
05526D-BT-1	BAT CAPITAL CORP			1	2.B FE	16,088,706	73.5110	11,761,760	16,000,000	16,077,820		(3,468)			3.734	3.690	MS	159,317	597,440	09/23/2020	09/25/2040
05682*-AC-8	BAIN CAPITAL HOLDINGS LP				1.D PL	1,790,640	72.4530	1,956,223	2,700,000	1,840,368		44,112			2.840	6.670	AO	16,188	76,680	11/03/2022	04/15/2036
05682*-AG-9	BAIN CAPITAL HOLDINGS LP				1.D PL	46,000,000	71.7970	33,026,712	46,000,000	46,000,000					3.720	3.720	AO	399,280	1,711,200	01/07/2022	04/15/2042
05723K-AE-0	BAKER HUGHES HOLDINGS CORPORAT			2	1.G FE	3,906,852	95.5610	4,109,123	4,300,000	4,300,000		393,148			3.337	5.930	JD	52,752	71,746	10/31/2023	12/15/2027
05723K-AF-7	BAKER HUGHES A GE COMPANY LLC			2	1.G FE	511,134	85.0630	382,785	450,000	506,844		(1,535)			4.080	3.310	JD	816	18,360	08/20/2021	12/15/2047
05724B-AA-7	BAKER HUGHES LLC/CO-OBL			1	1.G FE	1,000,000	99.9800	999,800	1,000,000	1,000,000					4.486	4.480	MN	7,477	44,860	04/28/2020	05/01/2030
06051G-GM-5	BANK OF AMERICA CORP	RA		2	1.G FE	41,000,000	90.2670	37,009,470	41,000,000	41,000,000					4.244	4.240	AO	323,841	1,740,040	04/19/2017	04/24/2038
06051G-HM-4	BANK OF AMERICA CORP			2	1.G FE	2,000,000	96.5490	1,930,980	2,000,000	2,000,000					4.271	4.270	JJ	37,490	85,420	07/18/2018	07/23/2029
06051G-JA-8	BANK OF AMERICA CORP			2,5	1.G FE	489,839	84.4820	342,151	405,000	484,546		(1,863)			4.083	3.010	MS	4,639	16,536	01/22/2021	03/20/2051
06367V-TZ-8	BANK OF MONTREAL VAR RATE NOTE			5	1.C FE	20,000,000	86.9640	17,392,752	20,000,000	20,000,000					2.000	2.000	JAJO	67,778	400,000	07/25/2014	07/30/2044
06406R-BH-9	BANK OF NEW YORK MELLON CORP/THE			2	1.F FE	100,000	95.5410	95,541	100,000	100,000					4.289	4.280	JD	214	4,289	06/08/2022	06/13/2033
06406R-BM-8	BANK OF NEW YORK MELLON CORP/THE			2	1.F FE	11,000,000	106.0160	11,661,760	11,000,000	11,000,000					5.834	5.830	AO	117,652	641,740	10/18/2022	10/25/2033
06849R-AC-6	BARRICK NORTH AMERICA FINANCE LLC			2	1.G FE	4,558,410	117.9350	4,206,741	3,567,000	4,356,777		(34,730)			7.500	5.310	MS	78,771	267,525	04/18/2017	09/15/2038
06849R-AG-7	BARRICK NORTH AMERICA FINANCE LLC	RA			2.A FE	20,555,180	105.4120	15,759,094	14,950,000	20,026,431		(215,941)			5.700	3.150	MN	73,380	852,150	07/01/2021	05/30/2041
06985P-AN-0	BASIC ENERGY SERVICES INC			2	6.	4,795	0.5000	4,795	959,000	4,795			14,434			0.190	AO		(3,264)	09/25/2018	10/15/2024
071813-AX-7	BAXTER INTL				2.C FE	2,038,520	105.1130	2,102,260	2,000,000	2,037,268		(1,252)			6.250	6.050	JD	10,417	125,000	02/10/2023	12/01/2037
071813-CH-0	BAXTER INTERNATIONAL INC	RA			2.B FE	4,653,850	96.3120	4,815,600	5,000,000	4,850,891		156,692			1.322	4.700	MN	5,876	66,100	09/22/2022	11/29/2024
071813-CL-1	BAXTER INTERNATIONAL INC			2	2.B FE	7,007,520	91.6210	7,329,680	8,000,000	7,057,013		49,493			1.915	6.170	FA	63,833		10/25/2023	02/01/2027
071813-CT-4	BAXTER INTERNATIONAL INC				2.B FE	5,394,375	68.7630	5,157,225	7,500,000	5,448,364		33,575			3.132	4.950	JD	19,575	234,900	05/17/2022	12/01/2051
07274N-AQ-6	BAYER US FINANCE II LLC			2	2.B FE	248,578	84.6450	169,290	200,000	245,732		(1,169)			4.875	3.470	JD	163	9,750	06/29/2021	06/25/2048
075887-BV-0	BECTON DICKINSON AND COMPANY			1	2.B FE	4,888,350	99.0340	4,951,700	5,000,000	4,970,892		65,488			3.363	4.740	JD	11,677	168,150	09/22/2022	06/06/2024
075887-BX-6	BECTON DICKINSON AND COMPANY			2	2.B FE	7,561,680	93.3790	7,470,320	8,000,000	7,561,738		58			4.669	5.070	JD	25,939		12/27/2023	06/06/2047
081331-AC-4	FTBELV 5.17 12/35				1.D FE	10,239,865	98.7180	8,391,005	8,500,000	9,617,828		(86,575)			5.170	2.970	JD	19,531	439,450	07/21/2016	12/15/2035
081331-AD-2	BELVOIR LAND LLC				1.D FE	20,000,000	96.5430	19,308,540	20,000,000	20,000,000					5.270	5.260	JD	46,844	1,054,000	02/11/2005	12/15/2047
081331-AE-0	FTBELV 5.30 12/35				1.E FE	2,145,995	98.0320	2,128,665	2,171,400	2,147,900		2,488			5.300	5.420	JD	5,115	115,084	09/22/2022	12/15/2035
081331-AF-7	FT BELVOIR LAND LLC				1.E FE	1,724,013	90.4370	1,379,158	1,525,000	1,687,989		(5,376)			5.400	4.350	JD	3,660	82,350	09/16/2016	12/15/2047
081331-AH-3	BELVOIR LAND LLC				2.A FE	3,299,142	97.7340	3,616,162	3,700,000	3,307,892		8,750			5.600	7.500	JD	9,209	103,600	10/12/2023	12/15/2035
084423-AU-6	WR BERKLEY CORPORATION			1	2.A FE	13,198,750	79.5580	9,427,623	11,850,000	13,103,089		(30,001)			4.000	3.370	MN	64,517	474,000	09/01/2020	05/12/2050
084423-AV-4	WR BERKLEY CORPORATION			2	2.A FE	8,464,980	71.8250	6,105,125	8,500,000	8,466,708		674			3.550	3.570	MS	76,276	301,750	03/09/2021	03/30/2052
084659-AP-6	BERKSHIRE HATHAWAY ENERGY CO			2	1.G FE	713,600	78.7140	787,140	1,000,000	715,446		1,846			3.800	6.030	JJ	17,522		08/21/2023	07/15/2048
084664-CX-7	BERKSHIRE HATHAWAY FINANCE CORP			2	1.C FE	4,917,668	65.3210	3,266,050	5,000,000	4,923,244		1,931			2.500	2.570	JJ	57,639	125,000	01/06/2021	01/15/2051
084680-AB-3	BERKSHIRE HILLS BANCORP			2	2.C FE	4,200,300	84.0060	4,200,300	5,000,000	4,200,300			799,700		5.500	5.500	JJ	137,500	275,764	06/28/2022	07/01/2032
090572-AQ-1	BIO-RAD LABORATORIES INC			1	2.B FE	25,930,580	90.2960	23,476,960	26,000,000	25,941,156		6,027			3.700	3.730	MS	283,256	962,000	02/23/2022	03/15/2032
090572-AR-9	BIO-RAD LABORATORIES INC			1	2.B FE	8,810,555	95.0130	9,164,935	9,646,000	8,851,651		41,096			3.300	6.170	MS	93,727		10/25/2023	03/15/2027
09062X-AF-0	BIOGEN INC			2	2.A FE	10,182,224	98.3720	10,230,688	10,400,000	10,238,216		55,992			4.050	5.010	MS	124,020	210,600	05/17/2023	09/15/2025
09062X-AG-8	BIOGEN INC	RA		1	2.A FE	18,917,739	70.2160	18,958,320	27,000,000	19,132,212		137,486			3.150	5.190	MN	141,750	850,500	08/05/2022	05/01/2050
09062X-AH-6	BIOGEN INC			2	2.A FE	4,163,537	85.3030	4,482,673	5,255,000	4,314,949		120,428			2.250	5.640	MN	19,706	118,238	09/22/2022	05/01/2030
09062X-AJ-2	BIOGEN INC				2.B FE	3,506,660	71.7520	3,587,600	5,000,000	3,545,333		23,747			3.250	5.270	FA	61,389	162,500	05/06/2022	02/15/2051
09261B-AB-6	BLACKSTONE HOLDINGS FINANCE CO LLC			1	1.E FE	2,461,960	61.9460	2,477,840	4,000,000	2,492,402		24,323			2.800	5.510	MS	28,311	112,000	09/26/2022	09/30/2050
09261B-AC-4	BLACKSTONE HOLDINGS FINANCE CO LLC			1	1.E FE	6,610,880	87.0040	6,960,320	8,000,000	6,844,054		217,777			1.625	5.200	FA	52,722	130,000	12/01/2022	08/05/2028

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
09261B-AF-7	BLACKSTONE HOLDINGS FINANCE CO LLC			2	1.E FE	428,878	63.6160	273,549	430,000	428,937		25			2.850	2.860	FA	4,970	12,255	07/29/2021	08/05/2051
09261B-AH-3	BLACKSTONE HOLDINGS FINANCE CO LLC			1	1.E FE	47,805,901	68.8220	33,034,368	48,000,000	47,813,149		4,036			3.200	3.220	JJ	644,267	1,536,000	01/04/2022	01/30/2052
09261B-AK-6	BLACKSTONE HOLDINGS FINANCE CO LLC			1	1.E FE	19,965,600	106.7840	21,356,800	20,000,000	19,967,937		2,130			6.200	6.220	AO	237,667	1,202,111	10/31/2022	04/22/2033
09581J-AG-1	BLUE OWL FINANCE LLC			1	2.B FE	21,234,475	87.2480	18,758,406	21,500,000	21,275,732		22,391			4.375	4.520	FA	355,347	940,625	02/10/2022	02/15/2032
09663O-AF-5	BOARDWALK PIPELINES LP			2	2.C FE	1,869,420	97.8730	1,957,460	2,000,000	1,875,382		5,962			4.450	6.440	JJ	41,039		10/20/2023	07/15/2027
097023-CT-0	BOEING CO	RA		1	2.C FE	37,000,000	99.4990	36,814,630	37,000,000	37,000,000					4.875	4.870	MN	300,625	1,803,750	04/30/2020	05/01/2025
097023-CV-5	BOEING CO	RA		1	2.C FE	57,000,000	103.3940	58,934,580	57,000,000	57,000,000					5.705	5.700	MN	541,975	3,251,850	04/30/2020	05/01/2040
09776U-AB-2	NY CHARITY HEALTH (WESTCH MED) 201				3.A FE	6,000,000	90.8890	5,453,340	6,000,000	6,000,000					6.250	6.250	MN	62,500	375,000	01/27/2016	11/01/2035
09951L-AC-7	BOOZ ALLEN HAMILTON INC			2	2.C FE	13,282,039	105.6400	14,102,887	13,350,000	13,284,318		2,279			5.950	6.010	FA	324,349		08/28/2023	08/04/2033
099724-AL-0	BORGWARNER INC			1	2.A FE	1,772,320	92.7150	1,854,300	2,000,000	1,782,728		10,408			2.650	6.140	JJ	26,500		10/20/2023	07/01/2027
100743-AL-7	BOSTON GAS COMPANY			2	2.A FE	2,549,786	89.5330	2,703,897	3,020,000	2,559,845		10,059			3.001	6.270	FA	37,763		11/07/2023	08/01/2029
100743-AN-3	BOSTON GAS COMPANY	RA		2	2.A FE	24,731,075	104.2570	26,064,250	25,000,000	24,731,985		910			6.119	6.190	JD	701,135		08/29/2023	07/20/2053
10373Q-BG-4	BP CAPITAL MARKETS AMERICA INC			1	1.F FE	480,989	71.2280	345,457	485,000	481,255		93			3.000	3.040	FA	6,063	14,550	01/22/2021	02/24/2050
10373Q-BQ-2	BP CAPITAL MARKETS AMERICA INC			2	1.F FE	30,221	72.7050	21,811	30,000	30,215		(3)			3.379	3.340	FA	403	1,014	07/13/2021	02/08/2061
10373Q-BR-0	BP CAPITAL MARKETS AMERICA INC			2	1.F FE	30,000,000	77.3610	23,208,300	30,000,000	30,000,000					3.060	3.060	JD	35,700	918,000	06/14/2021	06/17/2041
10373Q-BS-8	BP CAPITAL MARKETS AMERICA INC	RA		2	1.F FE	26,000,000	70.1500	18,239,000	26,000,000	26,000,000					3.001	3.000	MS	225,408	780,260	09/14/2021	03/17/2052
10806C-AA-6	BRIDGE HOUSING CORPORATION			1	1.D FE	500,000	85.1250	425,627	500,000	500,000					3.250	3.250	JJ	7,493	16,250	12/01/2020	07/15/2030
11041R-AL-2	BAE SYSTEMS FINANCE INC				2.B FE	5,243,500	107.8780	5,393,900	5,000,000	5,234,130		(9,370)			7.500	5.990	JJ	187,500		10/27/2023	07/01/2027
11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS INC			1	2.B FE	4,692,700	96.3590	4,817,950	5,000,000	4,779,844		80,682			3.400	5.310	JD	1,889	170,000	11/30/2022	06/27/2026
11133T-AD-5	BROADRIDGE FINANCIAL SOLUTIONS INC			1	2.B FE	17,065,196	89.5940	17,793,408	19,860,000	17,419,347		336,674			2.900	5.350	JD	47,995	575,940	01/26/2023	12/01/2029
11135F-BA-8	BROADCOM INC			2	2.C FE	2,985,750	100.2250	3,006,750	3,000,000	2,989,989		1,626			4.750	4.820	AO	30,083	142,500	05/03/2021	04/15/2029
11135F-BG-5	BROADCOM INC			2	2.C FE	482,664	78.6160	393,080	500,000	483,527		332			3.750	3.940	FA	7,083	18,750	08/20/2021	02/15/2051
11135F-BJ-9	BROADCOM INC	RA		2	2.C FE	49,523,911	79.2770	39,559,223	49,900,000	49,560,545		13,966			3.500	3.550	FA	659,789	1,746,500	06/22/2021	02/15/2041
11135F-BV-2	BROADCOM INC			1	2.C FE	4,708,148	96.7730	5,160,904	5,333,000	4,736,469		28,321			4.926	6.160	MN	33,568	262,704	12/30/2022	05/15/2037
11271R-AB-5	BROOKFIELD FINANCE LLC			2	1.G FE	4,857,850	69.6290	4,108,111	5,900,000	4,883,907		17,527			3.450	4.530	AO	42,972	203,550	05/16/2022	04/15/2050
114259-AQ-7	BROOKLYN UNION GAS CO			1	2.A FE	2,729,707	77.6610	3,075,364	3,960,000	2,752,435		19,228			4.273	6.870	MS	49,823	169,211	10/21/2022	03/15/2048
114259-AU-8	BROOKLYN UNION GAS CO			1	2.A FE	1,796,020	78.9410	1,578,820	2,000,000	1,801,340		3,764			4.487	5.190	MS	29,166	89,740	08/03/2022	03/04/2049
115236-AE-1	BROWN & BROWN INC			1	2.C FE	1,992,880	91.2050	1,824,100	2,000,000	1,993,945		605			4.200	4.240	MS	24,267	84,000	03/14/2022	03/17/2032
12189L-BD-2	BURLINGTON NORTHERN SANTA FE LLC			2	1.G FE	3,545,940	88.0130	2,640,390	3,000,000	3,508,341		(13,629)			4.150	3.150	JD	5,533	124,500	02/24/2021	12/15/2048
12189T-AZ-7	BURLINGTON NORTHERN SANTA FE			1,2	1.D FE	2,083,830	112.2870	1,684,305	1,500,000	1,970,297		(27,814)			6.150	3.230	MN	15,375	92,250	09/10/2019	05/01/2037
124857-AK-9	CBS CORP			1	2.C FE	2,109,130	78.6980	1,455,913	1,850,000	2,085,783		(7,536)			4.900	3.970	FA	34,246	90,650	09/30/2020	08/15/2044
1248EP-BT-9	CCO HOLDINGS LLC			2	3.C FE	19,000,000	96.6170	18,357,230	19,000,000	19,000,000					5.125	5.120	MN	162,292	973,750	01/17/2017	05/01/2027
1248EP-CL-5	CCO HLDGS LLC/CAP CORP			2	3.C FE	6,000,000	84.6140	5,076,828	6,000,000	6,000,000					4.500	4.500	JD	22,500	270,000	04/19/2021	06/01/2033
12505B-AD-2	CBRE SERVICES INC			1,2	2.A FE	8,778,660	100.0450	8,853,983	8,850,000	8,832,132		7,632			4.875	4.970	MS	143,813	431,438	09/15/2015	03/01/2026
12510C-AA-9	CD&R SMOKEY BUYER INC			1	4.C FE	1,000,000	98.9340	989,340	1,000,000	1,000,000					6.750	6.750	JJ	31,125	67,500	06/17/2020	07/15/2025
125523-CF-5	CIGNA CORP			1	2.A FE	2,459,580	93.0540	2,791,620	3,000,000	2,472,202		10,515			4.800	6.260	JJ	66,400	144,000	10/20/2022	07/15/2046
125523-CJ-7	CIGNA CORP	RA		1	2.A FE	41,660,970	78.1710	32,362,794	41,400,000	41,619,334		(10,689)			3.200	3.150	MS	390,080	1,324,800	02/07/2022	03/15/2040
125523-CQ-1	CIGNA CORP			2	2.A FE	14,853,110	73.9460	12,570,820	17,000,000	14,909,524		36,138			3.400	4.120	MS	170,189	578,000	06/16/2022	03/15/2051
12592B-AN-4	CNH INDUSTRIAL CAPITAL LLC				2.A FE	3,938,680	98.2290	3,929,160	4,000,000	3,959,223		18,500			3.950	4.710	MN	16,678	158,000	05/17/2023	05/23/2025
12598F-AA-7	CPI CG INC			2	4.B FE	286,533	96.5000	270,200	280,000	282,729		(2,088)			8.625	7.750	MS	7,111	24,150	02/23/2022	03/15/2026
126307-AS-6	CSC HOLDINGS LLC			2	4.B FE	400,000	88.3330	353,332	400,000	400,000					5.375	5.370	FA	8,958	21,500	01/12/2018	02/01/2028
126307-BB-2	CSC HOLDINGS LLC			1	4.B FE	1,497,063	76.0750	1,293,275	1,700,000	1,530,650		19,326			4.125	5.900	JD	5,844	70,125	03/17/2022	12/01/2030
126307-BD-8	CSC HOLDINGS LLC			1	5.B FE	284,106	60.2120	208,936	347,000	293,914		5,676			4.625	7.500	JD	1,337	16,049	03/17/2022	12/01/2030
126650-BP-4	CVS LEASE PASS THROUGH TRUST				2.B FE	3,515,410	101.0110	3,511,688	3,476,540	3,488,662		(4,419)			6.036	5.880	MON	12,240	209,844	09/10/2010	12/10/2028
126650-BS-8	CVS PASS THROUGH TRUST				2.B FE	1,635,617	105.1810	1,720,358	1,635,617	1,635,617					7.507	7.500	MON	7,163	122,808	12/07/2009	01/10/2032
126650-CY-4	CVS HEALTH CORP			1	2.B FE	15,787,090	94.7380	16,105,460	17,000,000	15,840,274		53,184			4.780	5.470	MS	216,693	812,600	01/05/2023	03/25/2038

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
126650-CZ-1	CVS HEALTH CORP			2	2.B FE	480,349	93.9360	352,260	375,000	473,820		(2,652)			5.050	3.410	MS	5,050	18,938	06/22/2021	03/25/2048
126650-DT-4	CVS HEALTH CORP			2	2.B FE	4,966,650	101.5510	5,077,550	5,000,000	4,970,137		3,487			5.125	5.240	FA	92,535	128,125	02/13/2023	02/21/2030
126650-DU-1	CVS HEALTH CORP			2	2.B FE	4,991,150	102.2180	5,110,900	5,000,000	4,991,745		595			5.250	5.270	FA	94,792	131,250	02/13/2023	02/21/2033
126650-DV-9	CVS HEALTH CORP			2	2.B FE	7,988,480	101.3610	8,108,880	8,000,000	7,988,612		132			5.625	5.630	FA	162,500	225,000	02/13/2023	02/21/2053
12665U-AA-2	CVS CAREMARK CORP			1,2	2.B FE	2,689,015	92.8560	2,496,912	2,689,015	2,689,015					4.704	4.700	MON	7,379	126,491	12/11/2013	01/10/2036
134011-AA-3	CAMP PENDLETON				2.B	5,628,645	102.9930	5,561,627	5,400,000	5,544,281		(8,623)			5.937	5.610	AO	83,118	317,764	11/22/2004	10/01/2043
134011-AC-9	CAMP PENDLETON				2.B FE	4,673,790	102.9930	4,634,690	4,500,000	4,609,353		(4,206)			5.937	5.630	AO	66,791	267,165	01/30/2004	10/01/2043
134011-AE-5	PENDLE 5.586 10/49				2.B FE	9,941,040	90.1150	7,209,200	8,000,000	9,593,402		(50,408)			5.586	3.830	AO	111,720	446,880	07/21/2016	10/01/2049
134011-AJ-4	PENDLE 5.572 10/50				2.B FE	14,092,465	93.9270	13,065,176	13,910,000	14,062,351		(4,078)			5.572	5.460	AO	196,552	872,279	10/28/2015	10/01/2050
13607L-WW-9	CANADIAN IMPERIAL BANK OF COMMERCE			2	1.F FE	5,000,000	106.6940	5,334,700	5,000,000	5,000,000					6.092	6.090	AO	74,458		09/26/2023	10/03/2033
14040H-CN-3	CAPITAL ONE FINANCIAL CORPORATION			2	2.A FE	2,000,000	89.3100	1,786,200	2,000,000	2,000,000					3.273	3.270	MS	21,820	65,460	03/01/2022	03/01/2030
14040H-CQ-6	CAPITAL ONE FINANCIAL CORPORATION			2	2.A FE	17,000,000	99.2450	16,871,650	17,000,000	17,000,000					4.166	4.160	MN	102,298	708,220	05/05/2022	05/09/2025
14040H-CS-2	CAPITAL ONE FINANCIAL CORPORATION			2	2.A FE	6,000,000	98.2790	5,896,740	6,000,000	6,000,000					4.927	4.920	MN	41,880	295,620	05/05/2022	05/10/2028
14040H-CT-0	CAPITAL ONE FINANCIAL CORPORATION	RA		2	2.A FE	25,000,000	98.1230	24,530,750	25,000,000	25,000,000					5.268	5.260	MN	186,575	1,317,000	05/05/2022	05/10/2033
14040H-CV-5	CAPITAL ONE FINANCIAL CORPORATION			2	2.A FE	100,000	98.3710	98,371	100,000	100,000					5.247	5.240	JJ	2,259	5,232	07/25/2022	07/26/2030
14040H-CY-9	CAPITAL ONE FINANCIAL CORPORATION			2	2.A FE	15,105,598	99.5130	15,031,439	15,105,000	15,105,556		(42)			5.817	5.810	FA	366,107	439,329	01/26/2023	02/01/2034
14066A-AA-7	CPMRK 2006-RILY A1				1.G	16,540,140	88.9970	13,217,293	14,851,425	16,367,406		(56,252)			6.147	5.190	JJ	433,636	912,951	08/06/2019	07/10/2051
140689-AA-8	CPMRK 2007-LEE A				1.D	1,808,382	91.5580	1,653,882	1,806,377	1,808,196		(63)			6.014	6.000	MON	6,337	108,635	12/18/2018	09/10/2052
140694-AA-8	CPMRK 2007-ROBS A				1.F	4,418,563	88.7710	3,993,211	4,498,338	4,430,010		2,240			6.059	6.200	MON	15,899	272,554	04/23/2015	10/10/2052
14069B-AA-2	CPMRK 2007-AETC A1				2.C	20,396,229	90.5820	18,602,694	20,536,742	20,438,741		3,748			5.746	5.780	MON	79,371	1,172,354	07/18/2016	02/10/2052
14070A-AA-1	CPMRK 2007-AET2 A				1.G	4,654,839	99.0090	4,636,329	4,682,749	4,660,014		(251)			6.063	6.100	MON	16,562	283,915	07/08/2021	10/10/2052
14070E-AC-9	CPMRK 2009-AMCW A1A				1.E FE	2,848,953	120.0000	3,452,997	2,877,498	2,852,827		499			7.976	8.060	MON	13,388	229,509	10/06/2009	07/10/2055
14155#-AA-8	CARDINALS BALLPARK LLC 5.77 30SEP27				2.A	3,116,739	99.2980	3,094,872	3,116,739	3,116,739					5.770	5.770	MS	135,376	89,918	11/25/2003	09/30/2027
141781-BR-4	CARGILL INC			2	1.F FE	13,841,100	73.1790	10,245,060	14,000,000	13,849,712		3,396			3.125	3.180	MN	43,750	437,500	05/21/2021	05/25/2051
141781-BU-7	CARGILL INC			2	1.F FE	3,988,840	98.2650	3,930,600	4,000,000	3,994,990		3,678			3.500	3.590	AO	26,833	140,000	04/19/2022	04/22/2025
141781-BZ-6	CARGILL INC			1	1.F FE	10,152,395	102.6950	10,438,947	10,165,000	10,153,617		1,004			5.125	5.140	AO	115,768	520,956	10/05/2022	10/11/2032
141844-AF-7	CARIBBEAN DEVELOPMENT BK				1.B FE	5,661,792	97.8710	5,548,894	5,669,600	5,661,792			31,503		4.375	4.370	MN	35,829	248,045	11/06/2012	11/09/2027
144141-CY-2	PROGRESS ENERGY CAROLINAS PLC			1	1.F FE	2,000,000	110.2850	2,205,700	2,000,000	2,000,000					6.300	6.290	AO	31,500	126,000	12/03/2012	04/01/2038
14448C-AQ-7	CARRIER GLOBAL CORP			1	2.B FE	861,790	89.4670	894,670	1,000,000	882,799		16,028			2.722	4.960	FA	10,283	27,220	09/01/2022	02/15/2030
14448C-AR-5	CARRIER GLOBAL CORP			2	2.B FE	24,973,609	80.4560	19,309,440	24,000,000	24,869,431		(42,276)			3.377	3.080	AO	193,615	810,480	06/17/2021	04/05/2040
14448C-AS-3	CARRIER GLOBAL CORP			1	2.B FE	3,800,240	78.2230	3,911,150	5,000,000	3,828,971		20,462			3.577	5.220	AO	42,725	178,850	09/01/2022	04/05/2050
14989@-AA-2	CEAMER FIN 2 SR SEC NTS				2.B PL	21,000,000	97.8960	20,558,181	21,000,000	21,000,000					6.920	6.920	MN	185,687	2,271,469	08/23/2022	05/15/2038
15953P-AN-9	CALIFORNIA EDUCATIONAL FACILITIES			2	1.F FE	55,000	63.9610	35,179	55,000	55,000					2.996	2.990	AO	412	1,648	08/05/2021	04/01/2051
161175-AZ-7	CHARTER COMM OPT LLC/CAP			2	2.C FE	19,770,790	101.5090	19,134,447	18,850,000	19,519,915		(43,029)			6.384	5.920	AO	227,306	373,464	12/26/2023	10/23/2035
161175-BC-7	CHARTER COMMUNICATIONS OPERATING L			1	2.C FE	519,028	100.9490	348,273	345,000	511,418		(2,588)			6.834	4.080	AO	4,453	23,577	08/20/2021	10/23/2055
161175-BV-5	CHARTER COMM OPT LLC/CAP			1	2.C FE	6,047,460	65.0430	3,902,580	6,000,000	6,044,800		(975)			3.700	3.650	AO	55,500	222,000	11/19/2020	04/01/2051
161175-CA-0	CHARTER COMM OPT LLC/CAP	RA		2	2.C FE	23,141,134	67.2380	16,002,644	23,800,000	23,169,583		11,374			3.900	4.050	JD	77,350	928,200	05/18/2021	06/01/2052
161175-CJ-1	CHARTER COMM OPT LLC/CAP			1	2.C FE	1,992,680	92.2880	1,845,760	2,000,000	1,993,608		548			4.400	4.440	AO	22,000	88,000	03/10/2022	04/01/2033
166756-AX-4	CHEVRON USA INC			2	1.D FE	5,686,217	87.9070	4,395,350	5,000,000	5,643,093		(15,782)			4.200	3.430	AO	44,333	210,000	03/19/2021	10/15/2049
166764-CA-6	CHEVRON CORP	RA		1	1.D FE	7,000,000	75.4850	5,283,950	7,000,000	7,000,000					3.078	3.070	MN	29,925	215,460	05/07/2020	05/11/2050
169905-AG-1	CHOICE HOTELS INTERNATIONAL INC	RA		1	2.C FE	6,964,580	86.2050	6,034,350	7,000,000	6,974,685		3,088			3.700	3.750	JJ	119,428	259,000	07/09/2020	01/15/2031
171779-AL-5	CIENA CORPORATION			1	3.B FE	1,500,000	91.0060	1,365,083	1,500,000	1,500,000					4.000	4.000	JJ	25,167	60,000	01/11/2022	01/31/2030
17252M-AP-5	CINTAS CORPORATION NO 2			1	1.G FE	2,999,340	98.2050	2,946,150	3,000,000	2,999,696		219			3.450	3.450	MN	17,250	103,500	04/26/2022	05/01/2025
17252M-AQ-3	CINTAS CORPORATION NO 2			1	1.G FE	4,997,150	96.6400	4,832,000	5,000,000	4,997,540		244			4.000	4.000	MN	33,333	200,000	04/26/2022	05/01/2032
17290E-AD-4	CITIGROUP VAR RATE NOTE			5	1.G FE	20,000,000	88.3870	17,677,312	20,000,000	20,000,000					2.000	2.000	MJSD	102,222	400,000	07/25/2014	05/29/2044
172967-LX-7	CITIGROUP INC				1.G YE	5,567,500	30.1170	5,119,890	17,000,000	6,619,905		233,875			0.300	4.420	MN	8,075	51,000	02/06/2019	05/04/2048
172967-MP-3	CITIGROUP INC				1.G FE	24,000,000	95.6450	22,954,800	24,000,000	24,000,000					4.412	4.410	MS	267,661	1,058,880	03/24/2020	03/31/2031

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
172967-NX-5	CITIGROUP INC	RA		1	1.G FE	15,000,000	100.7290	15,109,350	15,000,000	15,000,000					5.610	5.610	MS	215,050	841,500	09/22/2022	09/29/2026
172967-PA-3	CITIGROUP INC			1	1.G FE	5,000,000	107.0010	5,350,050	5,000,000	5,000,000					6.270	6.270	MN	38,317	313,500	11/09/2022	11/17/2033
17325F-BA-5	CITIBANK NA			2	1.E FE	5,000,000	101.6530	5,082,650	5,000,000	5,000,000					5.864	5.860	MS	74,929		09/26/2023	09/29/2025
18538R-AJ-2	CLEARWATER PAPER CORP			1	3.C FE	2,100,000	92.7000	1,946,704	2,100,000	2,100,000					4.750	4.750	FA	37,683	99,750	08/11/2020	08/15/2028
18539U-AE-5	CLEARWAY ENERGY OP LLC			2	3.B FE	6,000,000	86.8730	5,212,356	6,000,000	6,000,000					3.750	3.750	JJ	103,750	225,000	09/24/2021	01/15/2032
189054-AZ-2	CLOROX COMPANY			1	2.A FE	3,979,200	99.6790	3,987,160	4,000,000	3,981,952		1,736			4.600	4.660	MN	30,667	184,000	05/05/2022	05/01/2032
18977C-AB-0	COSERV 20-22				1.A FE	299,990	102.5300	307,589	300,000	299,990					5.321	5.320	FA	6,030	10,686	12/07/2022	02/15/2050
191216-DC-1	COCA-COLA CO				1.E FE	6,868,000	67.1360	6,713,600	10,000,000	6,941,361		56,982			2.500	4.450	MS	73,611	250,000	09/13/2022	03/15/2051
191216-DL-1	COCA-COLA CO				1.E FE	25,528,282	75.5180	19,634,680	26,000,000	25,555,692		10,303			3.000	3.090	MS	251,333	780,000	04/29/2021	03/05/2051
20030N-BP-5	COMCAST CORP	RA		1	1.G FE	19,987,800	96.4300	19,286,000	20,000,000	19,990,932		587			4.400	4.400	FA	332,444	880,000	05/19/2015	08/15/2035
20030N-CJ-8	COMCAST CORPORATION			1	1.G FE	3,501,880	89.3950	3,575,800	4,000,000	3,524,447		22,567			3.900	5.080	MS	52,000	156,000	12/30/2022	03/01/2038
20030N-CL-3	COMCAST CORPORATION			2	1.G FE	28,889,300	96.5630	28,003,270	29,000,000	28,909,513		3,539			4.600	4.690	AO	306,773	1,334,000	10/04/2018	10/15/2038
20030N-CN-9	COMCAST CORPORATION			2	1.G FE	511,810	98.6160	355,018	360,000	505,391		(2,299)			4.950	3.110	AO	4,108	17,820	07/13/2021	10/15/2058
20268J-AD-5	COMMONSPIRIT HEALTH			1	1.E FE	509,945	79.5980	358,191	450,000	505,707		(1,436)			3.817	3.100	AO	4,294	17,177	12/09/2020	10/01/2049
202795-HK-9	COMMONWEALTH EDISON				1.F FE	4,006,336	108.0540	4,273,536	3,955,000	4,005,494		(842)			5.900	5.750	MS	68,707	116,673	08/16/2023	03/15/2036
202795-JV-3	COMMONWEALTH EDISON COMPANY			1	1.F FE	54,903	81.1880	44,653	55,000	54,906		2			3.850	3.860	MS	623	2,118	03/08/2022	03/15/2052
20369E-AE-2	COMMUNITY HEALTH NETWORK			1	1.F FE	498,840	66.6090	333,046	500,000	498,925		26			3.099	3.110	MN	2,583	15,495	11/24/2020	05/01/2050
205887-CD-2	CONAGRA BRANDS INC			2	2.C FE	9,313,761	97.8990	9,180,968	9,378,000	9,317,109		3,349			5.300	5.360	MN	82,839	497,034	01/06/2023	11/01/2038
20825C-AF-1	CONOCO PHILLIPS			1	1.F FE	2,085,457	109.7080	1,963,773	1,790,000	1,975,302		(16,886)			5.900	4.460	AO	22,295	105,610	06/24/2016	10/15/2032
20825C-AP-9	CONOCOPHILLIPS	RA		1	1.F FE	2,442,612	107.6500	2,153,000	2,000,000	2,334,853		(16,512)			5.900	4.320	MN	15,078	118,000	07/06/2016	05/15/2038
20825C-BB-9	CONOCOPHILLIPS			2	1.F FE	487,505	97.5210	360,827	370,000	480,059		(3,099)			4.875	3.090	AO	4,509	18,038	07/13/2021	10/01/2047
209111-EU-3	CONS EDISON CO OF NY			1	1.G FE	1,994,140	114.1390	2,282,780	2,000,000	1,995,832		170			6.750	6.770	AO	33,750	135,000	04/01/2008	04/01/2038
209111-GB-3	CONSOLIDATED EDISON COMPANY OF NEW YORK			2	1.G FE	473,095	75.7190	359,667	475,000	473,150		23			3.600	3.610	JD	760	17,100	06/03/2021	06/15/2061
209111-GD-9	CONSOLIDATED EDISON COMPANY OF NEW			1	1.G FE	2,981,700	113.1530	3,394,590	3,000,000	2,981,942		222			6.150	6.190	MN	23,576	185,013	11/09/2022	11/15/2052
21036P-BG-2	CONSTELLATION BRANDS INC			1	2.C FE	18,388,016	79.6960	14,743,760	18,500,000	18,385,946		1,476			3.750	3.780	MN	115,625	693,750	06/28/2022	05/01/2050
21036P-BK-3	CONSTELLATION BRANDS INC			1	2.C FE	3,997,680	99.1400	3,965,600	4,000,000	3,998,389		437			4.350	4.360	MN	25,133	174,000	05/02/2022	05/09/2027
21036P-BL-1	CONSTELLATION BRANDS INC			1	2.C FE	4,981,900	99.6150	4,980,750	5,000,000	4,984,322		1,494			4.750	4.790	MN	34,306	237,500	05/02/2022	05/09/2032
21036P-BM-9	CONSTELLATION BRANDS INC				2.C FE	3,997,640	99.2550	3,970,184	4,000,000	3,999,569		1,186			3.600	3.630	MN	20,800	144,000	05/02/2022	05/09/2024
210518-DN-3	CONSUMERS ENERGY COMPANY			2	1.E FE	109,908	66.8420	73,526	110,000	109,912		2			2.650	2.650	FA	1,101	2,915	08/02/2021	08/15/2052
210795-QB-9	CONTL AIRLINES 2012-2 A				2.B FE	3,016,780	97.7790	2,949,769	3,016,780	3,016,780					4.000	4.000	AO	20,782	120,671	09/19/2012	04/29/2026
21688A-AW-2	COOPERATIEVE RABOBANK UA/NY				1.D FE	14,990,250	101.0570	15,158,550	15,000,000	14,992,368		2,118			5.500	5.530	JJ	373,542		07/11/2023	07/18/2025
21871X-AE-9	COREBRIDGE FINANCIAL INC			1	2.B FE	2,088,832	94.2300	2,196,501	2,331,000	2,125,402		32,653			3.850	5.820	AO	21,439	89,744	11/15/2022	04/05/2029
21871X-AL-3	COREBRIDGE FINANCIAL INC			1	2.B FE	21,548,545	83.8140	23,159,484	27,632,000	21,646,393		79,380			4.400	5.990	AO	290,443	1,215,808	11/03/2022	04/05/2052
21871X-AN-9	COREBRIDGE FINANCIAL INC			1	2.C FE	12,000,000	99.6610	11,959,272	12,000,000	12,000,000					6.875	6.870	JD	36,667	825,000	08/18/2022	12/15/2052
219350-AX-3	CORNING INC				2.A FE	3,586,584	95.4850	3,700,044	3,875,000	3,600,479		13,895			4.700	5.460	MS	53,626	182,125	01/05/2023	03/15/2037
219350-BQ-7	CORNING INC			1	2.A FE	468,706	96.2880	337,009	350,000	467,080		(580)			5.450	3.950	MN	2,437	19,075	01/15/2021	11/15/2079
22822R-BD-1	CROWN CASTLE TOWERS LLC		1,2		1.F FE	17,976,400	97.0220	17,609,420	18,150,000	17,980,157		3,757			3.663	3.720	MON	29,548	628,205	03/28/2023	05/15/2045
22822V-AF-8	CROWN CASTLE INC			1	2.B FE	3,877,391	86.6230	3,716,127	4,290,000	3,888,491		8,267			4.750	5.460	MN	26,038	203,775	09/08/2022	05/15/2047
22822V-AR-2	CROWN CASTLE INTERNATIONAL CORP			1	2.B FE	2,672,730	89.6550	2,689,650	3,000,000	2,719,925		35,654			3.300	5.000	JJ	49,500	99,000	08/31/2022	07/01/2030
22822V-BE-0	CROWN CASTLE INC			2	2.B FE	9,983,500	103.5000	10,350,000	10,000,000	9,983,500					5.800	5.820	MS	40,278		12/04/2023	03/01/2034
23166M-AA-1	CUSHMAN & WAKEFIELD US			1	3.C FE	15,142,025	99.5000	15,054,350	15,130,000	15,134,011		(1,650)			6.750	6.720	MN	130,496	1,021,275	01/20/2021	05/15/2028
23345M-AB-3	DT MIDSTREAM INC			2	3.A FE	6,000,000	90.2030	5,412,180	6,000,000	6,000,000					4.375	4.370	JD	11,667	262,500	05/25/2021	06/15/2031
23345M-AC-1	DT MIDSTREAM INC			1	2.C FE	1,997,240	89.7560	1,795,120	2,000,000	1,997,627		234			4.300	4.310	AO	18,155	86,000	03/30/2022	04/15/2032
244199-BH-7	DEERE & CO			2	1.F FE	9,974,314	97.5010	10,042,603	10,300,000	10,077,098		102,784			2.750	4.490	AO	59,797	141,625	05/17/2023	04/15/2025
24715@-AB-0	DELOITTE LLP				1.F	5,779,650	107.8780	5,393,900	5,000,000	5,581,853		(44,176)			7.320	5.730	FA	133,183	820,545	12/20/2018	08/20/2033
24715@-AT-1	DELOITTE LLP				1.F	2,500,000	93.7810	2,344,530	2,500,000	2,500,000					3.460	3.460	MN	12,975	86,500	04/23/2020	05/07/2027
24715@-AW-4	DELOITTE LLP				1.F	13,550,000	84.9360	11,508,760	13,550,000	13,550,000					3.760	3.760	MN	76,422	509,480	04/23/2020	05/07/2035
247361-ZX-9	DELTA AIR LINES INC	RA			2.B FE	50,908,000	101.7410	51,794,410	50,908,000	50,908,000					7.000	7.000	MN	593,927	3,595,592	04/27/2020	05/01/2025
249182-PU-4	DENVER COLO CITY & CNTY ARPT R			1	1.D FE	1,808,940	83.8730	1,761,333	2,100,000	1,847,209		23,136			2.517	4.150	MN	6,754	52,857	04/26/2022	11/15/2032
249182-QU-3	CO DENVER AIRPORT 2022A SNR AMT			2	1.D FE	7,412,015	113.4610	7,374,965	6,500,000	7,304,069		(74,767)			5.500	3.840	MN	45,681	357,500	07/08/2022	11/15/2042
25152C-PY-6	DEUTSCHE BANK AG LONDON			5	1.F FE	35,000,000	84.4170	29,545,809	35,000,000	35,000,000					2.000	2.000	FMAN	99,167	700,000	05/09/2012	05/10/2042
25272K-AR-4	DELL INTERNATIONAL LLC			1	2.B FE	440,465	132.2240	390,060	295,000	430,802		(3,363)			8.350	4.900	JJ	11,358	24,633	12/22/2020	07/15/2046

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
25278X-AQ-2	DIAMONDBACK ENERGY INC			2	2.B FE	515,466	83.2240	378,669	455,000	512,592		(1,217)			4.400	3.660	MS	5,394	20,020	08/20/2021	03/24/2051
25389J-AU-0	DIGITAL REALTY TRUST LP			2	2.B FE	24,809,006	93.7740	25,362,116	27,046,000	25,098,756		285,828			3.600	5.110	JJ	486,828	576,828	01/26/2023	07/01/2029
25389J-AV-8	DIGITAL REALTY TRUST INC			1	2.B FE	24,373,410	101.8690	24,957,905	24,500,000	24,396,504		21,706			5.550	5.660	JJ	626,996	1,087,800	11/29/2022	01/15/2028
254687-EF-9	WALT DISNEY CO			1.G FE	5,554,650	110.8260	5,541,300	5,000,000	5,529,891		(24,759)			6.150	5.030	MS	102,500	307,500	02/07/2023	03/01/2037
254687-ET-9	WALT DISNEY CO			1.G FE	8,689,868	104.7650	8,590,730	8,200,000	8,689,800		(68)			5.400	4.920	AO	110,700		12/27/2023	10/01/2043
254687-FY-7	WALT DISNEY CO	RA		1	1.G FE	18,941,040	84.1580	15,956,357	18,960,000	18,943,582		732			3.500	3.500	MN	88,480	751,800	05/11/2020	05/13/2040
25470D-AS-8	DISCOVERY COMMUNICATIONS LLC	RA		2	2.C FE	15,984,000	89.1850	14,269,600	16,000,000	15,987,430		625			5.000	5.000	MS	224,444	800,000	09/07/2017	09/20/2037
256060-AA-2	DOBIE CENTER PROPERTIES LTD			2	2.B FE	2,854,560	103.1710	3,095,133	3,000,000	2,947,996		9,900			6.750	7.220	MN	33,750	202,500	05/27/2009	05/01/2028
256677-AE-5	DOLLAR GENERAL CORPORATION			2	2.B FE	5,763,023	96.9030	6,003,141	6,195,000	5,784,145		21,123			3.875	6.130	AO	50,679		10/20/2023	04/15/2027
256677-AM-7	DOLLAR GENERAL CORPORATION			1	2.B FE	12,061,540	96.4330	11,571,960	12,000,000	12,059,828		(1,008)			5.500	5.460	MN	110,000	735,167	09/30/2022	11/01/2052
25731V-AB-0	DOMINION ENERGY SOUTH CAROLINA INC			2	1.F FE	3,480,190	115.2860	4,035,010	3,500,000	3,480,190					6.250	6.290	AO	51,649		10/04/2023	10/15/2053
25746U-DL-0	DOMINION ENERGY INC			2	2.B FE	7,509,700	82.8200	8,282,000	10,000,000	7,551,969		42,269			2.250	6.350	FA	85,000		10/27/2023	08/15/2031
260543-CK-7	DOW CHEMICAL COMPANY (THE)			1	2.A FE	3,968,100	95.6630	4,304,835	4,500,000	4,008,992		32,517			4.250	5.610	AO	47,813	191,250	09/22/2022	10/01/2034
260543-CV-3	DOW CHEMICAL COMPANY (THE)			1	2.A FE	956,230	91.6080	916,080	1,000,000	957,429		808			4.800	5.100	MN	6,133	48,000	08/03/2022	05/15/2049
260543-DD-2	DOW CHEMICAL COMPANY (THE)	RA		1	2.A FE	50,190,806	77.2410	41,323,935	53,500,000	50,278,761		57,816			3.600	3.940	MN	246,100	1,926,000	07/06/2022	11/15/2050
260543-DG-5	DOW CHEMICAL COMPANY (THE)			1	2.A FE	14,960,700	110.1770	16,526,550	15,000,000	14,962,838		2,138			6.300	6.330	MS	278,250	837,375	10/24/2022	03/15/2033
260543-DH-3	DOW CHEMICAL COMPANY (THE)			1	2.A FE	7,865,830	120.1710	8,411,970	7,000,000	7,861,615		(4,215)			6.900	5.990	MN	61,717	241,500	07/17/2023	05/15/2053
26078J-AC-4	DOWDUPONT INC			2	2.A FE	10,027,078	99.2630	10,025,563	10,100,000	10,044,428		17,350			4.493	4.800	MN	57,985	226,897	05/17/2023	11/15/2025
263901-AA-8	DUKE ENERGY INDIANA INC			1	1.F FE	6,977,740	111.1050	7,777,350	7,000,000	6,984,154		641			6.350	6.370	FA	167,922	444,500	08/18/2008	08/15/2038
26441C-AP-0	DUKE ENERGY CORP			2	2.B FE	9,741,405	90.9460	10,458,790	11,500,000	9,756,310		14,905			4.800	6.050	JD	24,533	276,000	08/28/2023	12/15/2045
26441C-BM-6	DUKE ENERGY CORP			2	2.B FE	20,947,920	76.5370	16,072,770	21,000,000	20,952,759		1,971			3.300	3.310	JD	30,800	693,000	06/07/2021	06/15/2041
26441C-BZ-7	DUKE ENERGY CORP			2	2.B FE	9,992,300	105.7820	10,578,200	10,000,000	9,992,334		34			5.750	5.760	MS	180,486		09/05/2023	09/15/2033
26441C-CA-1	DUKE ENERGY CORP			2	2.B FE	4,997,850	108.3040	5,415,200	5,000,000	4,997,850					6.100	6.100	MS	95,736		09/05/2023	09/15/2053
26442C-AN-4	DUKE ENERGY CAROLINAS LLC			2	1.F FE	55,214	85.7220	64,292	75,000	55,308		94			4.000	6.430	MS	758		10/27/2023	09/30/2042
26442U-AP-9	DUKE ENERGY PROGRESS LLC			1	1.F FE	69,394	83.1060	58,174	70,000	69,412		11			4.000	4.050	AO	700	2,800	03/14/2022	04/01/2052
26875P-AT-8	EOG RESOURCES INC			2	1.G FE	482,318	98.8620	360,847	365,000	474,894		(2,618)			4.950	3.230	AO	3,814	18,068	01/22/2021	04/15/2050
27409L-AA-1	EAST OHIO GAS CO/THE			2	1.F FE	5,911,872	94.5230	6,049,472	6,400,000	6,051,883		140,011			1.300	5.230	JD	3,698	83,200	05/17/2023	06/15/2025
278062-AH-7	EATON CORPORATION			1	1.G FE	3,124,314	97.8380	3,260,941	3,333,000	3,140,603		16,289			4.150	4.930	MS	40,727	146,772	12/30/2022	03/15/2033
278642-AF-0	EBAY INC			2	2.A FE	7,136,770	83.1980	7,071,830	8,500,000	7,137,033		263			4.000	5.370	JJ	156,778		12/27/2023	07/15/2042
278642-AY-9	EBAY INC			2	2.A FE	826,100	87.1760	871,760	1,000,000	847,950		16,648			2.600	5.100	MN	3,683	26,000	09/01/2022	05/10/2031
278642-AZ-6	EBAY INC	RA		1	2.A FE	12,763,026	76.0180	12,577,178	16,545,000	12,852,016		59,617			3.650	5.180	MN	85,551	603,893	10/27/2022	05/10/2051
28368E-AD-8	EL PASO CORPORATION				2.B FE	5,330,750	114.2820	5,714,100	5,000,000	5,326,046		(4,704)			7.800	6.680	FA	162,500		11/01/2023	08/01/2031
29248H-AC-7	EMPOWER FINANCE 2020 LP			1	1.F FE	12,327,251	68.6970	8,422,252	12,260,000	12,322,467		(1,486)			3.075	3.040	MS	108,910	376,995	05/26/2021	09/17/2051
29250R-AT-3	ENBRIDGE ENERGY PARTNERS LP			2	2.A FE	4,979,000	98.4500	4,922,500	5,000,000	4,979,016		16			5.500	5.530	MS	80,972		12/27/2023	09/15/2040
29273R-AZ-2	ENERGY TRANSFER PARTNERS LP			2	2.C FE	1,794,860	98.4290	1,968,580	2,000,000	1,796,774		1,914			5.950	6.900	AO	29,750	59,500	08/18/2023	10/01/2043
29273V-AQ-3	ENERGY TRANSFER LP			1	2.C FE	3,946,270	103.0980	4,123,920	4,000,000	3,950,062		3,792			5.750	5.920	FA	86,889	153,972	12/30/2022	02/15/2033
29273V-AT-7	ENERGY TRANSFER LP			2	2.C FE	4,095,285	106.9200	4,383,716	4,100,000	4,095,285					6.400	6.420	JD	21,867	34,987	10/10/2023	12/01/2030
29278N-AR-4	ENERGY TRANSFER OPERATING LP			1	2.C FE	469,974	89.5600	407,496	455,000	469,175		(273)			5.000	4.780	MN	2,907	22,750	11/23/2020	05/15/2050
29364G-AK-9	ENTERGY CORPORATION			1	2.B FE	5,475,640	75.4150	5,279,050	7,000,000	5,514,289		25,548			3.750	5.240	JD	11,667	262,500	06/23/2022	06/15/2050
29365T-AN-4	ENTERGY TEXAS INC			2	1.G FE	11,401,159	107.3930	12,242,802	11,400,000	11,400,959		(200)			5.800	5.790	FA	257,133		08/08/2023	09/01/2053
29379V-BJ-1	ENTERPRISE PRODUCTS OPERATING LLC			2	1.G FE	4,994,296	95.3930	5,055,829	5,300,000	5,001,597		7,057			4.900	5.330	MN	33,184	259,700	12/15/2022	05/15/2046
29379V-BQ-5	ENTERPRISE PRODUCTS OPERATING LLC			2	1.G FE	6,109,935	87.8180	6,336,069	7,215,000	6,139,051		21,491			4.250	5.350	FA	115,841	306,638	09/12/2022	02/15/2048
29379V-BU-6	ENTERPRISE PRODUCTS OPERATING LLC			2	1.G FE	523,061	95.0160	399,065	420,000	516,974		(2,596)			4.800	3.400	FA	8,400	20,160	08/20/2021	02/01/2049
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	34,115,825	72.8700	26,342,505	36,150,000	34,174,877		32,650			3.200	3.480	FA	437,013	1,156,800	06/13/2022	02/15/2052
29379V-CB-7	ENTERPRISE PRODUCTS OPERATING LLC	RA		2	1.G FE	17,904,710	74.0950	13,337,100	18,000,000	17,908,504		1,808			3.300	3.320	FA	224,400	594,000	09/07/2021	02/15/2053
29444U-BH-8	EQUINIX INC			1	2.B FE	810,930	84.7230	847,230	1,000,000	837,719		20,444			2.150	5.090	JJ	9,914	21,500	09/01/2022	07/15/2030
29444U-BJ-4	EQUINIX INC	RA		1	2.B FE	18,681,411	67.8630	18,308,080	26,978,000	18,861,809		124,486			3.000	5.070	JJ	373,196	649,740	07/27/2023	07/15/2050
29444U-BL-9	EQUINIX INC			1	2.B FE	8,369,000	87.7200	8,771,990	10,000,000	8,656,696		280,066			1.550	5.140	MS	45,639	155,000	12/19/2022	03/15/2028
29444U-BQ-8	EQUINIX INC			1	2.B FE	10,109,955	92.3860	10,678,875	11,559,000	10,546,240		390,033			1.450	5.430	MN	21,416	167,606	11/16/2022	05/15/2026
29444U-BS-4	EQUINIX INC			2	2.B FE	1,650,580	84.8820	1,697,640	2,000,000	1,694,884		33,482			2.500	4.990	MN	6,389	50,000	08/31/2022	05/15/2031
29444U-BT-2	EQUINIX INC			2	2.B FE	18,843,820	73.2140	13,910,660	19,000,000	18,851,052		3,101			3.400	3.440	FA	244,044	646,000	05/03/2021	02/15/2052
29444U-BU-9	EQUINIX INC			1	2.B FE	3,197,110	92.8380	3,249,330	3,500,000	3,231,047		25,569			3.900	5.040	AO	28,817	136,500	08/31/2022	04/15/2032

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29452E-AC-5	EQUITABLE HOLDINGS INC			2	2.A FE	10,000,000	102.6800	10,268,000	10,000,000	10,000,000					5.594	5.590	JJ	264,161	279,700	01/04/2023	01/11/2033
29977A-C*-4	EVERCORE INC				2.A	5,000,000	86.6450	4,332,250	5,000,000	5,000,000					4.540	4.540	AO	151,964	227,000	07/17/2019	08/01/2033
29977G-AA-0	EVERBANK FINANCIAL CORP			1,2	3.A FE	8,000,000	92.5600	7,404,800	8,000,000	8,000,000					5.750	5.750	JJ	228,722	460,000	06/26/2015	07/02/2025
29977L-AA-9	EVERARC ESCROW SARL			2	4.B FE	10,224,970	86.7500	8,870,188	10,225,000	10,224,978		3			5.000	5.000	AO	97,990	511,250	12/17/2021	10/31/2029
299808-AH-8	EVEREST REINSURANCE HOLDINGS INC			1	1.G FE	22,760,121	73.4610	16,712,378	22,750,000	22,758,833		(402)			3.500	3.490	AO	168,097	796,250	10/14/2020	10/15/2050
299808-AJ-4	EVEREST REINSURANCE HOLDINGS INC			2	1.G FE	42,322,200	68.4470	32,854,560	48,000,000	42,468,868		89,325			3.125	3.740	AO	316,667	1,500,000	06/28/2022	10/15/2052
30036F-AB-7	EVERGY KANSAS CENTRAL INC			2	1.F FE	998,130	104.3760	1,043,760	1,000,000	998,167		37			5.700	5.710	MS	16,783	28,658	08/29/2023	03/15/2053
30040W-AB-4	EVERSOURCE ENERGY			1	2.A FE	1,116,573	96.1210	1,131,344	1,177,000	1,135,230		17,550			3.350	5.070	MS	11,610	39,430	12/06/2022	03/15/2026
30040W-AP-3	EVERSOURCE ENERGY			1	2.A FE	1,995,940	88.4930	1,769,860	2,000,000	1,996,583		357			3.375	3.390	MS	22,500	67,500	02/22/2022	03/01/2032
30161N-AQ-4	EXELON CORPORATION			2	2.B FE	9,087,985	96.2510	8,798,304	9,141,000	9,091,389		3,404			4.950	5.010	JD	20,110	452,480	02/07/2023	06/15/2035
30161N-BL-4	EXELON CORPORATION			2	2.B FE	5,118,937	101.6030	5,396,135	5,311,000	5,119,806		870			5.600	5.850	MS	87,572	168,536	08/22/2023	03/15/2053
30231G-AY-8	EXXON MOBIL CORP			1	1.D FE	958,040	80.2640	802,640	1,000,000	964,302		1,723			2.995	3.280	FA	11,231	29,950	03/13/2020	08/16/2039
30231G-BF-8	EXXON MOBIL CORP			1	1.D FE	19,017,862	92.8020	17,632,380	19,000,000	19,015,498		(661)			4.227	4.220	MS	227,553	803,130	03/17/2020	03/19/2040
30231G-BG-6	EXXON MOBIL CORP			2	1.D FE	505,434	91.5630	361,674	395,000	499,241		(2,630)			4.327	2.880	MS	4,843	17,092	08/03/2021	03/19/2050
302445-AE-1	FLIR SYSTEMS INC			1	2.B FE	1,117,125	85.9970	1,160,960	1,350,000	1,152,876		24,590			2.500	5.140	FA	14,063	33,750	07/08/2022	08/01/2030
302635-AF-4	FSK 8.625 05/15/25				2.C FE	63,000,000	101.8580	64,170,540	63,000,000	63,000,000					8.625	8.800	MN	694,313	5,433,750	04/24/2020	05/15/2025
302635-AL-1	FS KKR CAPITAL CORP	RA		1	2.C FE	51,671,360	90.9630	47,300,708	52,000,000	51,781,303		57,250			3.250	3.370	JJ	779,278	1,690,000	01/10/2022	07/15/2027
303075-AB-1	FACTSET RESEARCH SYSTEMS INC			1	2.C FE	2,988,180	89.5530	2,686,590	3,000,000	2,990,053		1,036			3.450	3.490	MS	34,500	103,500	02/15/2022	03/01/2032
30321L-2C-5	F&G GLOBAL FUNDING				1.G FE	1,596,252	84.7890	1,594,024	1,880,000	1,629,364		33,113			2.000	5.220	MS	10,549	18,800	04/11/2023	09/20/2028
30321L-2E-1	F&G GLOBAL FUNDING				1.G FE	11,961,960	98.5340	11,824,080	12,000,000	11,979,941		12,399			5.150	5.260	JJ	298,700	618,000	07/19/2022	07/07/2025
303250-AF-1	FAIR ISAAC CORP			2	3.B FE	349,125	94.6360	331,226	350,000	349,376		125			4.000	4.040	JD	622	14,000	12/14/2021	06/15/2028
31428X-AT-3	FEDEX CORP				2.B FE	9,362,444	82.8420	9,858,198	11,900,000	9,442,350		73,425			3.875	5.690	FA	192,135	461,125	11/28/2022	08/01/2042
31428X-AW-6	FEDEX CORP				2.B FE	8,983,000	96.8720	9,687,200	10,000,000	8,993,197		10,197			5.100	5.960	JJ	235,167		08/15/2023	01/15/2044
31428X-BG-0	FEDEX CORP			2	2.B FE	4,769,360	89.5260	3,581,040	4,000,000	4,714,740		(21,950)			4.550	3.380	AO	45,500	182,000	06/07/2021	04/01/2046
31428X-BN-5	FEDEX CORP			1	2.B FE	3,739,388	87.0050	4,419,854	5,080,000	3,767,946		23,915			4.400	6.590	JJ	103,068	223,520	10/20/2022	01/15/2047
31428X-BQ-8	FEDEX CORP			1	2.B FE	2,437,031	83.2670	2,571,285	3,088,000	2,450,282		12,384			4.050	5.620	FA	47,246	125,064	12/05/2022	02/15/2048
31428X-BS-4	FEDEX CORP			2	2.B FE	5,263,502	94.8530	5,433,180	5,728,000	5,272,842		8,744			4.950	5.540	AO	58,282	283,536	12/06/2022	10/17/2048
31428X-BZ-8	FEDEX CORP			1	2.B FE	997,580	97.7160	977,160	1,000,000	998,331		223			4.250	4.280	MN	5,431	42,500	04/03/2020	05/15/2030
31428X-CA-2	FEDEX CORP	RA		1	2.B FE	50,019,342	99.5290	50,510,968	50,750,000	50,041,920		9,039			5.250	5.340	MN	340,448	2,533,125	08/09/2023	05/15/2050
31428X-CE-4	FEDEX CORP	RA		2	2.B FE	21,089,605	77.3080	17,780,840	23,000,000	21,194,235		64,237			3.250	3.830	MN	95,514	747,500	05/06/2022	05/15/2041
31556T-AA-7	FERTITTA ENTERTAINMENT LLC			1	4.B FE	7,500,000	90.7370	6,805,275	7,500,000	7,500,000					4.625	4.620	JJ	159,948	346,875	01/12/2022	01/15/2029
315786-AC-7	FIDELITY & GUARANTY LIFE			2	2.B FE	995,000	98.7630	987,626	1,000,000	998,894		779			5.500	5.580	MN	9,167	55,000	04/17/2018	05/01/2025
31620M-BS-4	FIDELITY NATIONAL INFORMATION SERV			1	2.B FE	5,837,230	89.1570	6,240,990	7,000,000	6,051,674		198,779			1.650	5.310	MS	38,500	115,500	11/30/2022	03/01/2028
31620M-BU-9	FIDELITY NATIONAL INFORMATION SERV			2	2.B FE	13,900,449	74.1310	10,378,340	14,000,000	13,911,050		3,855			3.100	3.140	MS	144,667	434,000	02/24/2021	03/01/2041
31620M-BV-7	FIDELITY NATIONAL INFORMATION SERV				2.B FE	22,898,404	98.9870	22,865,997	23,100,000	22,955,106		56,298			4.500	4.920	JJ	479,325	701,750	05/17/2023	07/15/2025
31620M-BY-1	FIDELITY NATIONAL INFORMATION SERV			1	2.B FE	5,996,280	102.1060	6,126,360	6,000,000	5,996,697		302			5.100	5.100	JJ	141,100	307,700	07/06/2022	07/15/2032
31620M-BZ-8	FIDELITY NATIONAL INFORMATION SERV			1	2.B FE	10,179,715	101.4960	10,403,340	10,250,000	10,180,180		465			5.625	5.670	JJ	265,859	438,359	07/17/2023	07/15/2052
31620R-AJ-4	FIDELITY NATIONAL FINANCIAL INC			1	2.B FE	7,154,303	89.1180	6,681,161	7,497,000	7,192,814		37,796			3.400	4.080	JD	11,329	254,898	12/23/2022	06/15/2030
31620R-AL-9	FIDELITY NATIONAL FINANCIAL INC	RA		2	2.B FE	18,724,005	63.3340	14,050,015	22,184,000	18,794,729		47,951			3.200	4.030	MS	205,079	709,888	09/29/2022	09/17/2051
31847R-AF-9	FIRST AMERICAN FINANCIAL			1	2.B FE	9,793,067	98.9290	9,673,239	9,778,000	9,779,669		(1,838)			4.600	4.570	MN	57,473	449,788	03/07/2017	11/15/2024
31847R-AG-7	FIRST AMERICAN FINANCIAL CORP			1	2.B FE	12,598,388	89.9370	11,377,005	12,650,000	12,614,775		4,757			4.000	4.050	MN	64,656	506,000	05/08/2020	05/15/2030
320817-AB-5	FIRST MERCHANTS CORPORATION				2.B YE	22,431,670	97.5290	22,431,670	23,000,000	22,431,670			568,330		9.746	9.740	AO	379,846	1,552,500	10/29/2013	10/30/2028
320817-AC-3	FIRST MERCHANTS CORPORATION				2.A YE	1,921,080	96.0540	1,921,080	2,000,000	1,921,080			78,920		7.996	7.990	AO	27,100	100,000	10/29/2013	10/30/2028
337738-AU-2	FISERV INC			1	2.B FE	3,601,600	94.0830	3,763,320	4,000,000	3,659,803		52,005			3.500	5.300	JJ	70,000	140,000	11/16/2022	07/01/2029
337738-AV-0	FISERV INC			1	2.B FE	6,236,668	88.1410	6,557,690	7,440,000	6,253,525		13,831			4.400	5.570	JJ	163,680	195,360	08/21/2023	07/01/2049
337738-BE-7	FISERV INC			2	2.B FE	2,993,640	104.3870	3,131,616	3,000,000	2,994,045		405			5.600	5.620	MS	55,533	84,000	02/27/2023	03/02/2033
337738-BH-0	FISERV INC			2	2.B FE	14,885,700	104.7580	15,713,655	15,000,000	14,888,815		3,115			5.625	5.720	FA	304,688		08/14/2023	08/21/2033
33830G-AA-9	FIVE CORNERS FUNDING TRUST III			2	1.G FE	5,000,000	106.1920	5,309,580	5,000,000	5,000,000					5.791	5.790	FA	109,386	126,276	03/01/2023	02/15/2033

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
33972P-AA-7	FLNG LIQUEFACTION 2 LLC	RA			2.B FE	43,175,217	87.4990	37,791,091	43,190,065	43,177,633		1,169			4.125	4.120	MS	450,346	1,781,590	07/23/2019	03/31/2038
343498-AB-7	FLOWERS FOODS INC			1,2	2.B FE	939,070	95.8950	958,950	1,000,000	980,330		6,609			3.500	4.260	AO	8,750	35,000	12/06/2016	10/01/2026
34354P-AF-2	FLOWSERVE CORPORATION	RA		1	2.C FE	23,978,901	88.3350	22,273,695	25,215,000	24,133,770		124,086			3.500	4.170	AO	220,631	882,525	10/13/2022	10/01/2030
34355J-AB-4	FLOWSERVE CORPORATION			2	2.C FE	1,699,060	82.6020	1,817,240	2,200,000	1,754,125		42,056			2.800	6.010	JJ	28,404	61,600	09/01/2022	01/15/2032
346845-AB-6	FORT BENNING CLASS I				1.E FE	1,225,428	99.0020	1,213,194	1,225,428	1,225,428					5.560	5.550	JJ	31,417	68,134	01/25/2006	01/15/2036
346845-AG-5	FORT BENNING FAMILY COMMUNITIES LL			1	2.C FE	10,817,116	89.1160	9,476,410	10,633,779	10,783,413		(8,255)			6.090	5.940	JJ	298,614	571,904	02/08/2023	01/15/2051
346845-AK-6	FORT BENNING FAM				1.F FE	11,074,513	94.5300	9,477,715	10,026,135	10,979,434		(2,941)			6.090	5.170	JJ	281,551	667,094	02/08/2023	01/15/2051
347314-BF-2	FORT EUSTIS				1.D FE	6,000,000	93.9870	5,639,226	6,000,000	6,000,000					5.510	5.500	JD	14,693	330,600	02/25/2005	12/15/2040
347314-BQ-8	FORT EUSTIS				1.D FE	10,000,000	91.0540	9,105,430	10,000,000	10,000,000					5.690	5.680	JD	25,289	569,000	02/25/2005	12/15/2049
347382-AA-1	FT GORDON HOUSING				3.A FE	12,322,420	87.4140	10,052,645	11,500,000	12,242,175		(21,940)			6.124	5.470	MN	89,989	704,260	09/22/2022	05/15/2051
347466-AE-4	IRWIN LAND LLC				1.F FE	1,004,639	100.8580	1,025,259	1,016,533	1,005,531		1,165			5.300	5.420	JD	2,395	53,876	09/22/2022	12/15/2035
347466-AG-9	FORT IRWIN LAND LLC				2.B FE	3,236,926	99.6130	3,211,401	3,223,874	3,231,959		(8,375)			5.350	5.210	JD	7,666	169,796	07/05/2023	12/15/2025
347508-AA-1	FTKNOX 5.815 2/52 CLASS I-A				1.E FE	5,517,027	93.8710	5,343,123	5,692,009	5,557,222		4,748			5.815	6.040	MON	14,711	330,990	06/07/2007	02/15/2052
347508-AC-7	FTKNOX 5.915 2/52				1.F FE	1,014,181	93.0500	980,393	1,053,618	1,014,927		1,182			5.915	6.280	MON	2,770	57,128	02/08/2023	02/15/2052
34964C-AF-3	FORTUNE BRANDS HOME & SECURITY INC			1	2.B FE	5,652,320	93.1470	5,588,844	6,000,000	5,689,064		29,519			4.000	4.720	MS	64,000	240,000	09/27/2022	03/25/2032
34964C-AG-1	FORTUNE BRANDS HOME & SECURITY INC			1	2.B FE	10,581,370	83.9030	10,949,381	13,050,000	10,632,925		32,860			4.500	5.840	MS	156,600	587,250	09/16/2022	03/25/2052
34964C-AH-9	FORTUNE BRANDS INNOVATIONS INC			2	2.B FE	18,137,126	104.4750	19,083,404	18,266,000	18,141,352		4,227			5.875	5.970	JD	89,427	497,812	08/30/2023	06/01/2033
350930-AA-1	FOUNDRY JV HOLDCO LLC			2	1.G FE	21,119,710	102.7130	22,083,381	21,500,000	21,131,336		11,626			5.875	6.100	JJ	778,927		08/16/2023	01/25/2034
351837-AA-7	FRANCISCAN MISSIONARIES OF OUR LAD			1	1.F FE	333,864	76.3920	222,301	291,000	330,793		(1,038)			3.914	3.120	JJ	5,695	11,390	12/03/2020	07/01/2049
354613-AM-3	FRANKLIN RESOURCES INC			2	1.F FE	134,147	63.7920	86,119	135,000	134,190		19			2.950	2.980	FA	1,538	3,983	08/05/2021	08/12/2051
360271-AJ-9	FULTON FINANCIAL CORP				2.B FE	4,359,216	98.0260	4,359,216	4,447,000	4,359,216		2,682	84,867		4.500	4.570	MN	25,570	200,115	11/12/2014	11/15/2024
36143L-2H-7	GA GLOBAL FUNDING TRUST				1.F FE	7,967,470	81.8180	8,582,698	10,490,000	8,212,596		211,738			2.900	6.400	JJ	147,880	304,210	11/01/2022	01/06/2032
361448-BC-6	GATX CORPORATION			2	2.B FE	1,000,000	98.1370	981,370	1,000,000	1,000,000					4.550	4.550	MN	6,825	45,500	05/03/2018	11/07/2028
361448-BH-5	GATX CORPORATION			1	2.B FE	5,365,080	65.8000	5,264,000	8,000,000	5,417,171		40,765			3.100	5.360	JD	20,667	248,000	12/07/2022	06/01/2051
361448-BJ-1	GATX CORPORATION			1	2.B FE	2,593,523	87.2900	2,828,180	3,240,000	2,653,169		51,478			3.500	6.300	JD	9,450	113,400	11/01/2022	06/01/2032
361448-BK-8	GATX CORPORATION			1	2.B FE	9,904,900	97.7890	9,778,900	10,000,000	9,914,318		7,168			4.900	5.010	MS	144,278	537,639	08/08/2022	03/15/2033
361448-BL-6	GATX CORPORATION			2	2.B FE	14,972,850	100.6160	15,092,400	15,000,000	14,973,160		310			5.450	5.470	MS	240,708	299,750	05/01/2023	09/15/2033
361448-BM-4	GATX CORPORATION			2	2.B FE	12,997,607	103.8480	13,500,240	13,000,000	12,997,612		4			6.050	6.050	MS	240,992		09/19/2023	03/15/2034
361841-AR-0	GLP CAPITAL LP			2	2.C FE	2,992,140	84.4250	2,532,756	3,000,000	2,993,485		696			3.250	3.280	JJ	44,958	97,500	12/07/2021	01/15/2032
36186W-AA-7	GMACN SERIES 2005-DOVR CLASS A				1.E	6,058,275	82.1370	4,987,181	6,071,755	6,062,036		274			5.247	5.260	MON	18,584	318,584	08/24/2005	10/10/2050
36186X-AB-3	GMACN 2005-BLIS A2 FT BLISS				2.A FE	46,651,523	81.0650	36,479,385	45,000,000	46,383,815		(38,373)			5.254	4.960	MON	137,918	2,364,300	05/25/2016	07/10/2050
36186Y-AA-3	GENERAL MOTORS ACCEPT CORP 2005-A1				2.B	5,180,813	96.1940	4,815,922	5,006,463	5,084,480		(11,065)			5.490	5.180	MON	16,033	274,855	01/28/2005	02/10/2035
36188A-AA-3	GMACN 2008-LEWS A				1.D FE	16,063,521	106.6980	17,147,719	16,071,236	16,065,432		(213)			7.260	7.260	MON	68,062	1,166,772	11/21/2008	04/10/2047
36264F-AD-3	GSK CONSUMER HEALTHCARE CAPITAL LL			1	2.B FE	1,997,000	92.2400	1,844,800	2,000,000	1,997,455		261			3.625	3.640	MS	19,535	72,500	03/21/2022	03/24/2032
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO LTD				1.C FE	29,533,248	82.2780	24,299,366	29,533,248	29,533,248					2.940	2.940	MS	219,481	868,277	09/29/2021	09/30/2040
363576-AB-5	ARTHUR J GALLAGHER & CO			2	2.B FE	18,617,213	74.0780	16,373,460	22,103,000	18,707,179		57,558			3.500	4.450	MN	88,105	773,605	06/28/2022	05/20/2051
369550-BQ-0	GENERAL DYNAMICS CORPORATION			2	1.G FE	4,982,500	76.6640	3,833,200	5,000,000	4,984,227		689			2.850	2.870	JD	11,875	142,500	05/03/2021	06/01/2041
37045V-AL-4	GENERAL MOTORS CO			1	2.B FE	504,266	107.5090	381,657	355,000	492,737		(3,890)			6.750	4.040	AO	5,991	23,963	12/16/2020	04/01/2046
373334-KN-0	GEORGIA POWER COMPANY			1	2.A FE	1,571,880	78.9420	1,578,840	2,000,000	1,583,016		7,456			3.700	5.160	JJ	31,039	74,000	06/28/2022	01/30/2050
373334-KQ-3	GEORGIA POWER COMPANY			1	2.A FE	9,968,200	99.5870	9,958,700	10,000,000	9,972,350		2,635			4.700	4.740	MN	60,056	470,000	05/02/2022	05/15/2032
373334-KR-1	GEORGIA POWER COMPANY			1	2.A FE	10,919,700	98.9290	10,882,190	11,000,000	10,921,453		1,200			5.125	5.170	MN	72,035	563,750	05/02/2022	05/15/2052
375558-BG-7	GILEAD SCIENCES INC			1	2.A FE	2,989,950	98.9120	2,967,360	3,000,000	2,993,024		442			4.600	4.620	MS	46,000	138,000	09/09/2015	09/01/2035
377372-AM-9	GLAXOSMITHKLINE CAPITAL INC				1.F FE	7,586,502	98.3010	7,569,177	7,700,000	7,620,728		34,226			3.625	4.400	MN	35,666	139,563	05/17/2023	05/15/2025
378272-BC-1	GLENCORE FUNDING LLC			2	2.A FE	493,047	77.5210	391,479	505,000	493,630		226			3.875	4.010	AO	3,479	19,569	05/13/2021	04/27/2051
37940X-AC-6	GLOBAL PAYMENTS INC			2	2.C FE	3,946,100	79.0870	3,954,350	5,000,000	3,971,614		17,496			4.150	5.680	FA	78,389	207,500	07/12/2022	08/15/2049
37940X-AG-7	GLOBAL PAYMENTS INC			1	2.C FE	4,332,950	92.0600	4,603,000	5,000,000	4,497,713		147,207			2.150	5.800	JJ	49,569	107,500	11/15/2022	01/15/2027
37940X-AN-2	GLOBAL PAYMENTS INC			1	2.C FE	2,998,470	100.6540	3,019,605	3,000,000	2,998,694		185			5.300	5.300	FA	60,067	155,908	08/08/2022	08/15/2029
37940X-AQ-5	GLOBAL PAYMENTS INC			1	2.C FE	1,948,860	100.9750	2,019,500	2,000,000	1,954,139		4,021			5.400	5.740	FA	40,800	105,900	09/01/2022	08/15/2032

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR		Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
37954F-AJ-3	GLOBAL PARTNERS LP			2	4.B FE	5,250,000	96.5010	5,066,324	5,250,000	5,250,000		270			6.875	6.870	JJ	166,432	360,938	02/02/2021	01/15/2029
37959E-AB-8	GLOBE LIFE INC			1	2.A FE	996,720	96.8030	968,030	1,000,000	997,115					4.800	4.840	JD	2,133	48,000	05/16/2022	06/15/2032
38011S-AC-9	GMACN 2004-POKA A3				1.F	28,522,688	101.1820	26,560,196	26,250,000	28,069,395		(65,896)			6.356	5.530	MON	97,326	1,635,346	01/11/2023	09/10/2044
38011W-AA-4	GMACN 2002-MEAD A				1.G YE	13,150,088	106.5760	11,597,373	10,881,746	12,569,097		(185,608)			6.845	4.380	MON	43,450	744,856	12/17/2018	05/10/2037
38012D-AB-3	GMACN 2005-DRUM A				2.B FE	28,220,662	90.3380	23,831,267	26,380,230	27,917,491		(67,255)			5.465	4.910	MON	84,107	1,441,957	05/20/2016	05/10/2050
38012L-AA-7	GMACN SERIES 2006-NELL CLASS A				1.E	4,637,831	84.0320	4,231,692	5,035,781	4,736,702		11,543			5.364	5.950	MON	15,757	270,119	05/16/2018	05/10/2051
38141G-GM-0	GOLDMAN SACHS GROUP INC				2.A FE	499,373	111.5300	368,049	330,000	482,893		(6,886)			6.250	2.810	FA	8,594	20,625	07/20/2021	02/01/2041
38141G-ZN-7	GOLDMAN SACHS GROUP INC/THE			1	1.F FE	8,000,000	78.1050	6,248,400	8,000,000	8,000,000					3.436	3.430	FA	96,972	274,880	01/19/2022	02/24/2043
38143V-AA-7	GOLDMAN SACHS CAPITAL I			1	2.C FE	3,000,000	105.0580	3,151,740	3,000,000	3,000,000					6.345	6.340	FA	71,910	190,350	02/12/2004	02/15/2034
38148Y-AA-6	GOLDMAN SACHS GROUP INC/THE	RA		2	2.A FE	17,600,000	87.2370	15,353,712	17,600,000	17,600,000					4.017	4.010	AO	119,796	706,992	10/24/2017	10/31/2038
384311-AA-4	GRAFTECH FINANCE INC			2	4.B FE	775,878	66.2910	530,328	800,000	779,672		2,590			4.625	5.080	JD	1,644	37,000	03/17/2022	12/15/2028
402740-AD-6	GULFSTREAM NATURAL GAS SYSTEM LLC			1	2.B FE	15,947,971	98.1340	16,152,856	16,460,000	16,349,628		60,155			4.600	5.000	MS	222,942	757,160	04/27/2016	09/15/2025
404119-BY-4	HCA INC	RA		1,2	2.C FE	55,744,917	95.2910	49,122,511	51,550,000	55,271,603		(189,498)			5.125	4.410	JD	117,419	2,641,937	06/23/2021	06/15/2039
404119-BZ-1	HCA INC			2	2.C FE	485,860	93.1860	368,084	395,000	480,965		(1,949)			5.250	3.890	JD	922	20,738	06/29/2021	06/15/2049
404119-CH-0	HCA INC			2	2.C FE	8,889,139	94.7930	9,331,423	9,844,000	8,933,997		44,858			3.125	6.350	MS	90,578		10/27/2023	03/15/2027
404119-CM-9	HCA INC			1	2.C FE	5,905,560	84.4800	5,068,800	6,000,000	5,911,039		3,104			4.375	4.490	MS	77,292	262,500	03/02/2022	03/15/2042
406216-BJ-9	HALLIBURTON COMPANY	RA		1,2	2.A FE	37,759,348	98.4180	37,005,168	37,600,000	37,705,553		(8,066)			4.850	4.810	MN	233,016	1,823,600	07/21/2016	11/15/2035
406216-BK-6	HALLIBURTON COMPANY			1,2	2.A FE	488,648	97.0610	417,363	430,000	484,060		(1,555)			5.000	4.110	MN	2,747	21,500	11/30/2020	11/15/2045
409322-AB-0	HAMPTO 6.071 12/41				2.C FE	6,800,000	92.3550	6,280,113	6,800,000	6,800,000					6.071	6.070	JD	18,348	413,624	11/29/2007	12/15/2041
409322-AC-8	HAMPTO 6.171 6/53				2.C FE	10,000,000	92.2250	9,222,530	10,000,000	10,000,000					6.171	6.170	JD	27,427	617,100	11/29/2007	06/15/2053
409322-AD-6	HAMPTON ROADS PPV LLC				3.B FE	6,892,970	87.0140	5,133,826	5,900,000	6,826,862		(22,024)			6.621	5.230	JD	17,362	390,639	09/30/2020	06/15/2053
410867-AF-2	HANOVER INSURANCE GROUP INC			1,2	2.B FE	5,191,000	98.1580	4,907,900	5,000,000	5,048,715		(22,378)			4.500	4.000	AO	47,500	225,000	10/28/2016	04/15/2026
410867-AG-0	HANOVER INSURANCE GROUP INC			2	2.B FE	5,952,969	81.9290	6,058,627	7,395,000	6,059,802		106,833			2.500	5.800	MS	61,625	92,438	05/24/2023	09/01/2030
41242*-BN-1	HARDWOOD FUNDING LLC				1.G FE	3,500,000	87.1000	3,048,497	3,500,000	3,500,000					4.230	4.230	JD	9,870	148,050	08/08/2018	06/07/2038
41242*-BX-9	HARDWOOD FUNDING LLC				1.G FE	5,000,000	83.3250	4,166,240	5,000,000	5,000,000					3.440	3.440	JD	11,467	172,000	05/28/2020	06/07/2035
41242*-BY-7	HARDWOOD FUNDING LLC				1.G FE	2,000,000	81.2860	1,625,728	2,000,000	2,000,000					3.910	3.910	JD	5,213	78,200	05/28/2020	06/07/2040
413875-AS-4	HARRIS CORPORATION				2.B FE	500,000	98.6810	493,405	500,000	500,000					4.854	4.850	AO	4,315	24,270	04/22/2015	04/27/2035
416515-BF-0	HARTFORD FINANCIAL SERVICES GROUP			1	2.A FE	789,480	77.4690	774,690	1,000,000	795,399		3,855			3.600	5.020	FA	13,200	36,000	06/14/2022	08/19/2049
418056-AS-6	HASBRO INC			1	2.C FE	4,051,590	103.5880	3,107,640	3,000,000	3,947,281		(41,892)			6.350	3.730	MS	56,092	190,500	06/03/2021	03/15/2040
42218S-AH-1	HEALTH CARE SERVICE CORPORATION			1	1.G FE	9,922,310	70.7700	7,077,000	10,000,000	9,928,144		1,695			3.200	3.240	JD	26,667	320,000	06/03/2020	06/01/2050
42250P-AE-3	HEALTHPEAK OP LLC			2	2.A FE	45,420	101.3860	50,693	50,000	45,485		66			5.250	6.600	JD	117	1,313	10/27/2023	12/15/2032
42307T-AH-1	HEINZ HJ FINANCE COMPANY				2.B FE	4,526,250	118.4640	3,553,929	3,000,000	4,377,370		(64,442)			7.125	3.370	FA	89,063	213,750	08/18/2021	12/01/2039
42809H-AC-1	HESS CORPORATION			2	2.C FE	14,971,841	108.7430	15,033,692	13,825,000	14,817,748		(38,409)			6.000	5.320	JJ	382,492	829,500	08/08/2019	01/15/2040
42809H-AD-9	HESS CORPORATION	RA		2	2.C FE	12,579,889	105.0170	13,053,563	12,430,000	12,557,878		(4,476)			5.600	5.500	FA	262,964	696,080	05/01/2018	02/15/2041
42809H-AH-0	HESS CORPORATION			1	2.C FE	487,597	108.1700	432,680	400,000	481,618		(2,063)			5.800	4.370	AO	5,800	23,200	08/20/2021	04/01/2047
428291-AM-0	HEXCEL CORP			1,2	3.A FE	7,009,530	99.3650	6,955,550	7,000,000	7,001,344		(1,141)			4.950	4.930	FA	130,900	346,500	08/17/2015	08/15/2025
431571-AE-8	HILLENBRAND INC			2	3.A FE	2,000,000	86.5770	1,731,544	2,000,000	2,000,000					3.750	3.750	MS	25,000	75,000	02/24/2021	03/01/2031
432833-AN-1	HILTON DOMESTIC OPERATING COMPANY			2	3.B FE	22,000,000	87.2710	19,199,598	22,000,000	22,000,000					3.625	3.620	FA	301,278	797,500	01/19/2021	02/15/2032
437076-CT-7	HOME DEPOT INC			1	1.F FE	16,769,990	101.0450	17,177,650	17,000,000	16,774,286		3,408			4.950	5.030	MS	247,775	832,150	09/13/2022	09/15/2052
438516-AR-7	HONEYWELL INTERNATIONAL INC				1.F FE	6,635,760	109.7390	6,584,340	6,000,000	6,635,554		(206)			5.700	4.550	MS	100,700		12/27/2023	03/15/2036
440327-AK-0	HORACE MANN EDUCATORS CORP	RA		1,2	2.B FE	24,898,514	98.0070	24,501,700	25,000,000	24,955,527		15,032			4.500	4.590	JD	93,750	1,102,500	06/12/2023	12/01/2025
440327-AL-8	HORACE MANN EDUCATORS CORPORATION			2	2.B FE	14,975,850	106.3300	15,949,500	15,000,000	14,977,054		1,204			7.250	7.280	MS	320,208		09/12/2023	09/15/2028
44329H-AD-6	HP COMMUNITIES LLC				1.C FE	2,992,500	92.8090	2,784,276	3,000,000	2,993,745		134			5.820	5.830	MS	51,410	174,600	07/21/2015	09/15/2053
44329H-AH-7	HANSCOM FAMILY HSG LLC MILITARY HSG				1.C FE	1,093,236	98.5670	954,657	968,537	1,026,304		(11,443)			5.630	3.520	MS	16,056	54,529	10/06/2016	10/15/2028
44329H-AJ-3	HANSCOM FAMILY HSG				1.C FE	6,153,300	94.8370	5,216,041	5,500,000	5,968,838		(26,980)			5.780	4.530	MS	93,604	317,900	09/27/2016	10/15/2038
44329H-AL-8	HP COMMUNITIES				1.C FE	5,603,571	109.6120	6,142,198	5,603,571	5,603,571					7.500	7.500	MS	140,089	420,268	11/04/2008	09/01/2053
44329H-AW-4	HP COMMUNITIES LLC				1.E FE	1,153,082	102.1970	1,182,714	1,157,283	1,153,791		74			6.820	6.840	MS	23,240	78,927	06/09/2014	09/15/2053
444859-BG-6	HUMANA INC	RA		2	2.B FE	15,778,353	92.9620	11,852,655	12,750,000	15,576,031		(81,575)			4.800	3.390	MS	180,200	612,000	06/16/2021	03/15/2047
444859-BK-7	HUMANA INC			1	2.B FE	2,226,900	92.5670	2,314,175	2,500,000	2,264,618		35,472			3.125	5.070	FA	29,514	78,125	12/06/2022	08/15/2029
444859-BT-8	HUMANA INC			1	2.B FE	1,348,272	96.0610	1,296,824	1,350,000	1,348,669		227			3.700	3.720	MS	13,598	49,950	03/21/2022	03/23/2029
444859-BV-3	HUMANA INC			1	2.B FE	16,654,760	106.5290	17,044,640	16,000,000	16,603,074		(51,686)			5.875	5.330	MS	313,333	728,500	12/30/2022	03/01/2033

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
444859-BY-7	HUMANA INC			2	2.B FE	9,852,500	107.0300	10,703,000	10,000,000	9,853,623		1,123			5.950	6.140	MS	85,944		11/02/2023	03/15/2034
448579-AG-7	HYATT HOTELS CORP			2	2.C FE	1,328,617	97.1200	1,214,000	1,250,000	1,306,689		(11,627)			4.375	3.270	MS	16,102	54,688	01/28/2022	09/05/2028
448579-AH-5	HYATT HOTELS CORP	RA		1	2.C FE	9,792,891	100.1110	9,723,772	9,713,000	9,735,312		(16,846)			5.375	5.180	AO	98,614	534,215	05/13/2020	04/23/2025
448579-AJ-1	HYATT HOTELS CORP	RA		1	2.C FE	15,696,575	103.3230	15,291,774	14,800,000	15,412,204		(87,090)			5.750	4.920	AO	160,744	869,500	08/06/2020	04/23/2030
44891A-CP-0	HYUNDAI CAPITAL AMERICA			2	2.A FE	134,660	105.4290	142,329	135,000	134,671		11			6.200	6.240	MS	2,325		09/18/2023	09/21/2030
44988U-AA-5	IP LENDING III LLC				1.G FE	1,120,000	89.3970	1,001,246	1,120,000	1,120,000					3.375	3.370	MON	2,730	39,782	01/13/2022	11/02/2026
44989M-AA-2	IP LENDING X LTD			2	1.F FE	7,060,000	103.3400	7,295,804	7,060,000	7,060,000					7.750	7.750	MON	76,290	176,356	12/06/2023	07/17/2028
450319-AA-6	ITC MIDWEST LLC			1	1.F FE	2,990,970	102.9590	3,088,770	3,000,000	2,993,777		271			6.150	6.170	JJ	77,388	184,500	01/15/2008	01/31/2038
45074J-AA-2	ITT HOLDINGS LLC			2	4.C FE	29,000,000	88.4640	25,654,560	29,000,000	29,000,000					6.500	6.500	FA	785,417	1,885,000	06/23/2021	08/01/2029
45138L-BJ-1	IDAHO POWER COMPANY			2	1.G FE	3,963,040	106.8140	4,272,560	4,000,000	3,963,040					5.800	5.860	AO	70,889		09/06/2023	04/01/2054
45687V-AB-2	INGERSOLL RAND INC			2	2.C FE	6,053,274	105.8000	6,453,800	6,100,000	6,054,611		1,337			5.700	5.800	FA	132,319		08/08/2023	08/14/2033
457187-AD-4	INGREDION INC			1	2.B FE	872,649	73.1580	844,975	1,155,000	878,322		4,461			3.900	5.650	JD	3,754	45,045	09/22/2022	06/01/2050
458140-BJ-8	INTEL CORPORATION			2	1.F FE	3,989,202	74.3460	3,955,207	5,320,000	3,989,348		146			3.250	4.980	MN	22,093		12/27/2023	11/15/2049
458140-BL-3	INTEL CORPORATION			1	1.F FE	11,989,080	97.2970	11,675,640	12,000,000	11,990,455		388			4.600	4.600	MS	147,200	552,000	03/20/2020	03/25/2040
458140-BN-9	INTEL CORPORATION			2	1.F FE	480,403	99.2510	332,491	335,000	474,472		(2,087)			4.950	3.040	MS	4,422	16,583	01/22/2021	03/25/2060
458140-BV-1	INTEL CORPORATION			2	1.F FE	12,988,170	74.8860	9,735,180	13,000,000	12,989,261		466			2.800	2.800	FA	140,544	364,000	08/10/2021	08/12/2041
458140-BW-9	INTEL CORPORATION			2	1.F FE	12,458,500	70.4160	8,802,000	12,500,000	12,460,596		897			3.050	3.060	FA	147,205	381,250	08/10/2021	08/12/2051
458140-CB-4	INTEL CORPORATION			1	1.F FE	6,985,790	97.8570	6,849,990	7,000,000	6,986,095		219			4.900	4.910	FA	139,106	343,000	08/02/2022	08/05/2052
458140-CF-5	INTEL CORPORATION			2	1.F FE	9,997,100	103.7080	10,370,800	10,000,000	9,997,415		315			5.125	5.130	FA	200,729	256,250	02/07/2023	02/10/2030
458140-CG-3	INTEL CORPORATION			2	1.F FE	9,971,500	104.4680	10,446,800	10,000,000	9,973,489		1,989			5.200	5.230	FA	203,667	260,000	02/07/2023	02/10/2033
458140-CH-1	INTEL CORPORATION			2	1.F FE	19,011,400	106.9000	20,311,000	19,000,000	19,011,323		(77)			5.625	5.610	FA	418,594	112,500	08/09/2023	02/10/2043
45834Q-AA-7	INTEGRIS BAPTIST MEDICAL CENTER IN			1	1.G FE	458,051	76.9100	311,486	405,000	454,456		(1,200)			3.875	3.180	FA	5,929	15,694	11/24/2020	08/15/2050
45866F-AU-8	INTERCONTINENTAL EXCHANGE INC			1	1.G FE	997,350	98.3220	983,220	1,000,000	998,059		476			4.000	4.050	MS	11,778	40,000	05/12/2022	09/15/2027
45866F-AV-6	INTERCONTINENTAL EXCHANGE INC			1	1.G FE	1,997,880	99.6760	1,993,524	2,000,000	1,998,267		276			4.350	4.360	JD	3,867	87,000	05/12/2022	06/15/2029
45866F-AW-4	INTERCONTINENTAL EXCHANGE INC			1	1.G FE	9,079,989	99.4220	9,246,274	9,300,000	9,097,201		17,212			4.600	4.890	MS	125,963	427,800	12/29/2022	03/15/2033
45866F-AX-2	INTERCONTINENTAL EXCHANGE INC			1	1.G FE	8,874,900	99.6160	8,965,449	9,000,000	8,877,616		1,903			4.950	5.040	JD	19,800	445,500	05/12/2022	06/15/2052
459200-AP-6	IBM CORP				1.G FE	353,778	127.9790	259,798	203,000	352,761		(343)			7.125	4.000	JD	1,205	14,464	11/24/2020	12/01/2096
459200-GS-4	INTERNATIONAL BUSINESS MACHINES CO				1.G FE	3,118,721	105.3460	3,289,956	3,123,000	3,119,075		354			5.600	5.610	MN	15,060	87,444	08/28/2023	11/30/2039
459200-KC-4	INTERNATIONAL BUSINESS MACHINES CORP				1.G FE	139,551	87.9240	101,112	115,000	138,098		(592)			4.250	3.100	MN	625	4,888	06/22/2021	05/15/2049
459200-KK-6	INTERNATIONAL BUSINESS MACHINES CO			2	1.G FE	10,225,133	74.6860	10,814,533	14,480,000	10,284,923		59,790			2.850	5.570	MN	52,731	206,340	08/14/2023	05/15/2040
459200-KV-2	INTERNATIONAL BUSINESS MACHINES CO			2	1.G FE	9,269,800	96.3920	9,639,200	10,000,000	9,274,743		4,943			4.900	5.400	JJ	209,611	245,000	07/17/2023	07/27/2052
459506-AR-2	INTERNATIONAL FLAVORS & FRAGRANCES			2	2.C FE	22,095,630	71.5560	15,742,320	22,000,000	22,086,116		(3,959)			3.268	3.230	MN	91,867	718,960	12/01/2021	11/15/2040
459506-AS-0	INTERNATIONAL FLAVORS & FRAGRANCES			2	2.C FE	20,713,243	68.2490	17,062,250	25,000,000	20,808,524		66,950			3.468	4.490	JD	72,250	867,000	09/27/2022	12/01/2050
460690-BQ-2	INTERPUBLIC GROUP OF COMPANIES INC			2	2.B FE	1,374,649	94.6300	1,286,968	1,360,000	1,367,536		(2,813)			5.400	5.270	AO	18,360	19,440	12/04/2023	10/01/2048
460690-BS-8	INTERPUBLIC GROUP OF COMPANIES INC			2	2.B FE	15,964,270	76.2550	12,200,816	16,000,000	15,967,949		1,357			3.375	3.390	MS	180,000	540,000	02/24/2021	03/01/2041
460690-BU-3	INTERPUBLIC GROUP OF COMPANIES INC			2	2.B FE	4,937,500	101.5610	5,078,050	5,000,000	4,940,121		2,621			5.375	5.530	JD	11,944	139,601	06/06/2023	06/15/2033
461070-AT-1	INTERSTATE POWER AND LIGHT CO			1	2.A FE	1,466,760	67.8210	1,356,420	2,000,000	1,480,129		8,731			3.100	4.800	MN	5,339	62,000	06/10/2022	11/30/2051
46284V-AL-5	IRON MOUNTAIN INC			1	3.C FE	29,311,313	94.6670	27,761,098	29,325,000	29,313,580		1,005			5.625	5.630	JJ	760,617	1,649,531	03/17/2022	07/01/2032
46284V-AN-1	IRON MOUNTAIN INC			1	3.C FE	5,000,000	90.5520	4,527,590	5,000,000	5,000,000					4.500	4.500	FA	85,000	225,000	08/10/2020	02/15/2031
46285M-AA-8	IRON MOUNTAIN INFORMATION MANAGEME			2	3.C FE	3,350,000	91.5980	3,068,526	3,350,000	3,350,000					5.000	5.000	MN	21,403	167,500	12/13/2021	07/15/2032
465685-AR-6	ITC HOLDINGS CORP			1	2.B FE	9,740,153	100.5420	9,802,845	9,750,000	9,742,442		1,805			4.950	4.970	MS	132,722	482,625	09/08/2022	09/22/2027
46590X-AH-9	JBS USA LUX SA/JBS FOOD CO/JBS USA	RA		1	2.C FE	29,770,556	99.0590	29,915,697	30,200,000	29,813,567		30,600			5.750	5.930	AO	434,125	2,218,861	06/06/2022	04/01/2033
46590X-AJ-5	JBSSBZ 6 1/2 12/01/52			1	2.C FE	17,856,401	100.6980	18,327,018	18,200,000	17,861,665		3,899			6.500	6.640	JD	98,583	1,183,000	09/12/2022	12/01/2052
466313-AM-5	JABIL INC	RA		1	2.C FE	9,958,200	97.4010	9,740,100	10,000,000	9,970,912		7,849			4.250	4.340	MN	54,306	425,000	04/20/2022	05/15/2027
46647P-AA-4	JPMORGAN CHASE & CO			2.5	1.F FE	481,136	88.8110	355,245	400,000	476,025		(2,082)			4.260	3.130	FA	6,106	17,040	06/22/2021	02/22/2048

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46647P-CZ-7	JPMORGAN CHASE & CO			1	1.E FE	4,000,000	98.3730	3,934,920	4,000,000	4,000,000					4.080	4.080	AO	29,467	163,200	04/19/2022	04/26/2026
46647P-DK-9	JPMORGAN CHASE & CO			1	1.G FE	5,000,000	103.4700	5,173,500	5,000,000	5,000,000					5.717	5.710	MS	84,961	285,850	09/07/2022	09/14/2033
46817M-AS-6	JACKSON FINANCIAL INC		RA	1	2.B FE	21,996,700	101.2240	22,269,280	22,000,000	21,997,103		261			5.670	5.670	JD	79,695	1,247,400	06/02/2022	06/08/2032
47102X-AJ-4	JANUS CAPITAL GROUP INC			1	2.B FE	2,970,750	98.8690	2,966,070	3,000,000	2,994,358		3,344			4.875	5.000	FA	60,938	146,250	07/28/2015	08/01/2025
47232M-AF-9	JEFFERIES FIN LLC / JFIN			2	3.C FE	36,850,063	89.5080	33,028,415	36,900,000	36,862,071		6,907			5.000	5.020	FA	697,000	1,845,000	03/17/2022	08/15/2028
47233J-AG-3	JEFFERIES GROUP LLC				2.B FE	994,060	99.5950	995,950	1,000,000	997,882		632			4.850	4.920	JJ	22,094	48,500	01/09/2017	01/15/2027
47233J-BH-0	JEFFERIES GROUP LLC				2.B FE	8,447,040	93.9060	8,451,540	9,000,000	8,509,613		62,573			4.150	5.210	JJ	163,925	186,750	01/25/2023	01/23/2030
47233J-DX-3	JEFFERIES GROUP LLC			1	2.B FE	967,680	81.9060	819,058	1,000,000	972,808		2,653			2.750	3.100	AO	5,806	27,500	01/14/2022	10/15/2032
47233J-GT-9	JEFFERIES GROUP LLC			2	2.B FE	1,902,280	82.8320	1,656,630	2,000,000	1,919,528		8,960			2.625	3.210	AO	11,083	52,500	01/18/2022	10/15/2031
477164-AA-5	JETBLUE AIRWAYS CORPORATION				1.G FE	6,169,318	91.5430	5,517,890	6,027,668	6,148,146		(21,487)			4.000	3.720	MN	30,808	241,107	02/08/2022	11/15/2032
48124K-BM-6	JP MORGAN CHASE BANK NA			5	1.D PL	40,000,000	81.1060	32,442,358	40,000,000	40,000,000					2.000	2.000	MJSD	2,222	1,000,000	05/07/2012	06/30/2042
48128G-YQ-7	JPMORGAN CHASE & CO	@			1.G FE	1,233,457	11.4020	1,069,394	9,379,000	1,275,255		41,798				4.490	N/A			03/31/2023	11/27/2068
48252A-AA-9	KKR GROUP FINANCE CO VI LLC			1,2	1.F FE	2,988,330	93.8190	2,814,570	3,000,000	2,992,621		1,185			3.750	3.800	JJ	56,250	112,500	04/14/2020	07/01/2029
48252M-AA-3	KKR GROUP FINANCE CO VIII LLC			1	1.F FE	16,371,885	71.1220	11,735,180	16,500,000	16,380,437		2,659			3.500	3.540	FA	202,125	577,500	08/19/2020	08/25/2050
483007-AJ-9	KAISER ALUMINUM CORPORATION			2	3.C FE	1,042,500	92.4830	924,830	1,000,000	1,012,715		(10,505)			4.625	3.500	MS	15,417	46,250	01/21/2021	03/01/2028
487312-AB-6	KEENAN FORT DETRICK ENERGY				1.C FE	3,865,748	109.2680	4,224,010	3,865,748	3,865,748					7.750	7.750	MN	38,684	299,596	02/03/2009	05/15/2033
487312-AD-2	KEENAN FORT DETRICK ENERGY			1	1.D Z	7,000,000	80.3770	5,626,355	7,000,000	7,000,000					4.166	4.160	MN	37,263	291,620	04/03/2019	11/15/2048
487526-AB-1	KEHE DISTRIBUTORS LLC/FI			1,2	4.B FE	798,000	100.0000	798,000	798,000	798,000					8.625	8.620	AO	17,207	68,828	09/11/2019	10/15/2026
488401-AB-6	KEMPER CORP		RA	1,2	2.C FE	9,993,700	97.8850	9,788,500	10,000,000	9,999,135		737			4.350	4.350	FA	164,333	435,000	02/19/2015	02/15/2025
488401-AD-2	KEMPER CORP		RA	1	2.C FE	22,937,440	83.9640	19,311,720	23,000,000	22,947,333		5,416			3.800	3.830	FA	310,756	874,000	02/15/2022	02/23/2032
489399-AM-7	KENNEDY-WILSON INC			2	4.B FE	5,000,000	79.4000	3,970,000	5,000,000	5,000,000					5.000	5.000	MS	83,333	250,000	01/28/2021	03/01/2031
49177J-AA-0	KENVUE INC				1.F FE	9,946,118	100.8130	9,879,674	9,800,000	9,898,899		(47,219)			5.500	4.640	MS	148,225	269,500	05/17/2023	03/22/2025
49271V-AF-7	KEURIG DR PEPPER INC			2	2.B FE	1,000,000	100.0590	1,000,590	1,000,000	1,000,000					4.597	4.590	MN	4,597	45,970	05/03/2021	05/25/2028
49271V-AK-6	KEURIG DR PEPPER INC		RA	1	2.B FE	5,166,750	81.1650	5,052,521	6,225,000	5,195,879		18,784			3.800	4.920	MN	39,425	236,550	06/09/2022	05/01/2050
49271V-AM-2	KEURIG DR PEPPER INC			2	2.B FE	2,490,600	74.6060	1,865,150	2,500,000	2,491,134		197			3.350	3.370	MS	24,660	83,750	03/01/2021	03/15/2051
49337W-AJ-9	KEYSPAN CORPORATION				2.B FE	5,471,438	101.8070	5,726,644	5,625,000	5,474,420		2,983			5.803	6.130	AO	81,605	163,209	09/12/2023	04/01/2035
49338C-AC-7	KEYSPAN GAS EAST CORPORATION			1	2.A FE	8,461,350	69.3300	8,319,600	12,000,000	8,517,424		47,648			3.586	5.660	JJ	194,839	340,670	02/14/2023	01/18/2052
49338C-AD-5	KEYSPAN GAS EAST CORPORATION			2	2.A FE	5,000,000	101.6900	5,084,500	5,000,000	5,000,000					5.994	5.990	MS	95,738	149,850	03/01/2023	03/06/2033
494550-AT-3	KINDER MORGAN ENERGY PART				2.B FE	3,805,643	101.8150	4,199,856	4,125,000	3,809,228		3,585			5.800	6.780	MS	70,446		10/24/2023	03/15/2035
494550-AW-6	KINDER MORGAN ENERGY PARTNERS LP				2.B FE	4,363,816	109.7460	4,389,840	4,000,000	4,350,505		(13,312)			6.950	6.010	JJ	128,189	139,000	02/15/2023	01/15/2038
494550-BN-5	KINDER MORGAN ENERGY PARTNERS LP			2	2.B FE	5,001,370	90.0120	4,950,660	5,500,000	5,001,470		100			5.000	5.800	FA	103,889		12/27/2023	08/15/2042
494550-BW-5	KINDER MORGAN ENER PART			2	2.B FE	2,545,200	93.5650	2,806,950	3,000,000	2,549,786		4,586			5.400	6.750	MS	54,000	81,000	08/17/2023	09/01/2044
49456B-AG-6	KINDER MORGAN INC			2	2.B FE	5,308,560	99.2290	5,953,740	6,000,000	5,316,033		7,473			5.300	6.790	JD	26,500	159,000	10/30/2023	12/01/2034
49456B-AH-4	KINDER MORGAN INC			1	2.B FE	4,860,100	96.1860	4,809,300	5,000,000	4,860,122		22			5.550	5.770	JD	23,125		12/27/2023	06/01/2045
49456B-AX-9	KINDER MORGAN INC			2	2.B FE	9,285,794	99.3980	9,492,490	9,550,000	9,295,812		10,018			5.200	5.560	JD	41,383	318,211	07/07/2023	06/01/2033
500760-AE-6	KRAFT FOODS GROUP INC		RA		2.B FE	27,405,003	96.3250	25,863,263	26,850,000	27,352,472		(19,246)			5.000	4.830	JD	100,688	1,342,500	08/09/2021	06/04/2042
50077L-AB-2	KRAFT HEINZ FOODS CO		RA	1	2.B FE	6,202,478	87.2790	6,174,989	7,075,000	6,244,823		18,531			4.375	5.260	JD	25,794	309,531	08/04/2022	06/01/2046
50077L-AM-8	KRAFT HEINZ FOODS CO			1	2.B FE	5,743,508	97.8140	5,673,212	5,800,000	5,743,536		28			5.200	5.270	JJ	139,071		12/27/2023	07/15/2045
50077L-AX-4	KRAFT HEINZ FOODS CO			2	2.B FE	11,290,925	92.9520	11,799,327	12,694,000	11,420,366		46,873			4.625	5.560	AO	146,774	587,097	01/21/2021	10/01/2039
50077L-AZ-9	KRAFT HEINZ FOODS CO		RA	2	2.B FE	6,437,175	94.7520	5,922,000	6,250,000	6,423,049		(4,032)			4.875	4.670	AO	76,172	304,688	08/02/2022	10/01/2049
50077L-BJ-4	KRAFT HEINZ FOODS CO			2	2.B FE	8,352,625	103.0710	8,400,287	8,150,000	8,341,840		(3,797)			5.500	5.320	JD	37,354	448,250	01/21/2021	06/01/2050
501889-AE-9	LKQ CORP				2.C FE	5,436,018	104.4970	5,721,222	5,475,000	5,437,469		1,451			6.250	6.340	JD	15,208	191,055	05/15/2023	06/15/2033
50188C-AB-8	LCOR REPACK TRUST SERIES A	@		1,2	1.F PL	10,024,092	41.0160	15,073,380	36,750,000	16,238,943		1,452,112				5.560	N/A			03/13/2015	09/16/2032
50203U-AA-1	LBJ INFRASTRUCTURE GROUP LLC			1	2.B FE	7,959,438	67.9210	8,829,730	13,000,000	8,002,891		38,213			3.797	6.660	JD	248,176	493,610	11/15/2022	12/31/2057
50207#-AA-0	LMH SPE AM LLC / LMH SP 5.9 21JUN48			2	2.B PL	92,260,360	100.6600	92,170,621	91,566,284	92,149,499		(22,263)			5.900	5.830	JD	2,851,272	2,701,205	10/13/2016	06/21/2048
512807-AT-5	LAM RSRCH CORP			2	1.G FE	509,497	100.0200	360,073	360,000	500,334		(3,830)			4.875	2.720	MS	5,168	17,550	07/20/2021	03/15/2049
513272-AE-4	LAMB WESTON HLD			2	3.C FE	3,000,000	91.2270	2,736,810	3,000,000	3,000,000					4.375	4.370	JJ	55,052	131,250	10/19/2021	01/31/2032
521865-AZ-8	LEAR CORPORATION			1	2.B FE	495,126	92.7450	380,253	410,000	489,747		(1,845)			5.250	4.000	MN	2,750	21,525	08/20/2021	05/15/2049
524660-AZ-0	LEGGETT & PLATT INC			1	2.C FE	4,772,250	96.7060	4,835,300	5,000,000	4,806,221		31,912			4.400	5.260	MS	64,778	220,000	12/06/2022	03/15/2029
524660-BA-4	LEGGETT & PLATT INC			2	2.B FE	4,524,300	71.7400	4,304,400	6,000,000	4,560,003		22,930			3.500	5.120	MN	26,833	210,000	06/28/2022	11/15/2051
52473N-AA-6	LEGENDS HOSPITALITY HOLDINGS			2	4.C FE	1,000,000	99.8500	998,500	1,000,000	1,000,000					5.000	5.000	FA	20,833	50,000	01/14/2021	01/01/2026
52532X-AF-2	LEIDOS INC		RA	1	2.C FE	8,036,219	95.7380	7,898,418	8,250,000	8,059,923		18,021			4.375	4.780	MN	67,995	153,125	12/26/2023	05/15/2030
52532X-AH-8	LEIDOS INC			2	2.C FE	2,686,672	83.7000	2,973,875	3,553,000	2,703,697		17,025			2.300	6.550	FA	30,872		10/24/2023	02/15/2031
52532X-AJ-4	LEIDOS INC			2	2.C FE	4,964,850	104.2780	5,213,890	5,000,000	4,966,922		2,072			5.750	5.840	MS	84,653	157,326	02/16/2023	03/15/2033
526602-AD-9	LEONARD WOOD FAMILY				2.A FE	3,132,545	81.0610	2,539,263	3,132,545	3,132,545					5.609	5.600	JJ	81,019	175,704	04/29/2005	01/15/2050

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
527298-BR-3	LEVEL 3 FINANCING INC			2	5.A FE	435,622	48.2870	699,196	1,448,000	435,622		14,351	888,796		1.790	JJ		61,540		03/17/2022	07/01/2028
529043-AD-3	LEXINGTON REALTY TRUST			1,2	2.B FE	8,725,683	98.9270	8,656,113	8,750,000	8,748,359		3,491			4.400	4.440	JD	17,111	385,000	03/29/2017	06/15/2024
53079E-BJ-2	LIBERTY MUTUAL GROUP INC			1	2.B FE	7,604,138	75.5750	7,149,395	9,460,000	7,650,929		30,153			3.951	5.290	AO	78,906	373,765	06/09/2022	10/15/2050
53079E-BK-9	LIBERTY MUTUAL GROUP INC			1	2.B FE	7,101,221	71.8750	5,139,063	7,150,000	7,104,179		985			3.950	3.980	MN	36,088	282,425	05/06/2020	05/15/2060
53079E-BL-7	LIBERTY MUTUAL GROUP INC			2	3.A FE	53,000,000	65.5850	34,759,785	53,000,000	53,000,000					4.300	4.300	FA	949,583	2,279,000	01/27/2021	02/01/2061
53079E-BN-3	LIBERTY MUTUAL GROUP INC	RA		1	2.B FE	9,977,900	98.4930	9,849,300	10,000,000	9,978,205		305			5.500	5.510	JD	24,444	550,000	06/01/2022	06/15/2052
531546-AB-5	LIBERTY UTILITIES FINANCE GP1			2	2.B FE	1,382,920	81.1140	1,419,495	1,750,000	1,420,134		37,214			2.050	5.440	MS	10,563	35,875	01/24/2023	09/15/2030
534187-AW-9	LINCOLN NATIONAL CORPORATION			1	2.B FE	3,401,850	105.6880	3,170,640	3,000,000	3,305,772		(14,827)			6.300	5.250	AO	43,050	189,000	04/28/2016	10/09/2037
534187-BG-3	LINCOLN NATIONAL CORPORATION			1	2.B FE	8,827,760	79.1870	8,710,570	11,000,000	8,878,286		42,184			4.350	5.840	MS	159,500	478,500	12/07/2022	03/01/2048
534187-BJ-7	LINCOLN NATIONAL CORPORATION			2	2.B FE	2,163,075	88.3380	2,208,450	2,500,000	2,201,211		38,136			3.050	5.390	JJ	35,160	38,125	01/24/2023	01/15/2030
534187-BL-2	LINCOLN NATIONAL CORPORATION			1	2.B FE	16,985,040	78.7470	13,386,922	17,000,000	16,985,469		287			4.375	4.380	JD	33,055	743,750	05/08/2020	06/15/2050
534187-BQ-1	LINCOLN NATIONAL CORPORATION			1	2.B FE	1,996,300	85.1760	1,703,520	2,000,000	1,996,888		325			3.400	3.420	MS	22,667	68,000	02/23/2022	03/01/2032
536797-AF-0	LITHIA MOTORS INC			1	3.B FE	2,000,000	90.9030	1,818,060	2,000,000	2,000,000					4.375	4.370	JJ	40,347	87,500	09/30/2020	01/15/2031
539830-AR-0	LOCKHEED MARTIN CORPORATION				1.G FE	5,708,600	113.3010	5,665,050	5,000,000	5,708,383		(217)			6.150	4.650	MS	102,500		12/27/2023	09/01/2036
539830-BR-9	LOCKHEED MARTIN CORPORATION	RA		1	1.G FE	9,991,200	96.4370	9,643,700	10,000,000	9,992,136		771			3.900	3.910	JD	17,333	390,000	04/21/2022	06/15/2032
539830-BS-7	LOCKHEED MARTIN CORPORATION			1	1.G FE	13,988,095	89.3830	12,589,596	14,085,000	13,990,205		1,610			4.150	4.190	JD	25,979	584,528	04/21/2022	06/15/2053
539830-BW-8	LOCKHEED MARTIN CORPORATION			1	1.G FE	4,150,760	106.0640	4,242,560	4,000,000	4,138,423		(12,337)			5.250	4.760	JJ	96,833	152,250	12/30/2022	01/15/2033
544445-ZT-9	CA LAX 2022F				1.D FE	1,285,005	86.2740	1,250,973	1,450,000	1,311,192		15,840			2.570	4.080	MN	4,762	37,265	04/26/2022	05/15/2031
54627R-AT-7	LOUISIANA LOC GOVT ENVIRONMENT				1.A FE	125,000	102.8970	128,622	125,000	125,000					5.198	5.190	JD	541	4,368	03/22/2023	12/01/2039
548661-DN-4	LOWES COMPANIES INC	RA		1	2.A FE	8,173,603	78.8980	7,622,336	9,661,000	8,229,187		35,367			3.700	4.780	AO	75,463	357,457	06/01/2022	04/15/2046
548661-DV-6	LOWES COS INC	RA		1	2.A FE	10,948,630	97.2160	10,693,760	11,000,000	10,954,537		1,767			5.000	5.030	AO	116,111	550,000	03/24/2020	04/15/2040
548661-DZ-7	LOWES COMPANIES INC			1	2.A FE	5,353,300	68.0220	5,441,760	8,000,000	5,408,804		43,362			3.000	5.270	AO	50,667	240,000	09/15/2022	10/15/2050
548661-EB-9	LOWES COMPANIES INC			1	2.A FE	10,187,800	74.7500	9,717,500	13,000,000	10,260,490		47,090			3.500	4.910	AO	113,750	455,000	06/14/2022	04/01/2051
548661-EH-6	LOWES COMPANIES INC			1	2.A FE	1,999,660	93.5870	1,871,740	2,000,000	1,999,700		30			3.750	3.750	AO	18,750	75,000	03/22/2022	04/01/2032
548661-EJ-2	LOWES COMPANIES INC	RA		2	2.A FE	10,205,260	84.6600	11,005,800	13,000,000	10,221,298		16,038			4.250	5.790	AO	138,125	276,250	08/09/2023	04/01/2052
548661-EK-9	LOWES COMPANIES INC				2.A FE	2,499,375	99.2380	2,480,950	2,500,000	2,499,639		202			4.400	4.400	MS	34,528	110,000	09/06/2022	09/08/2025
548661-EL-7	LOWES COMPANIES INC			1	2.A FE	6,982,360	102.1280	7,148,960	7,000,000	6,983,760		1,342			5.000	5.030	AO	73,889	385,972	09/06/2022	04/15/2033
548661-EM-5	LOWES COMPANIES INC			1	2.A FE	26,507,046	104.8430	27,783,395	26,500,000	26,505,462		(583)			5.625	5.620	AO	314,688	1,643,918	09/13/2022	04/15/2053
548661-ER-4	LOWES COMPANIES INC			2	2.A FE	1,997,360	105.9440	2,118,880	2,000,000	1,997,360					5.750	5.760	JJ	57,500	29,069	03/28/2023	07/01/2053
55336V-AG-5	MPLX LP			1,2	2.B FE	7,230,540	99.4300	7,059,530	7,100,000	7,113,511		(19,016)			4.875	4.590	JD	28,844	346,125	12/16/2016	12/01/2024
55336V-AJ-9	MPLX LP			1,2	2.B FE	7,836,745	99.3430	7,662,326	7,713,000	7,739,500		(15,752)			4.875	4.570	JD	31,334	263,250	12/27/2023	06/01/2025
55336V-AL-4	MPLX LP			1	2.B FE	7,272,293	92.7480	7,419,840	8,000,000	7,287,820		14,713			5.200	5.910	MS	138,667	416,000	12/12/2022	03/01/2047
55336V-AN-0	MPLX LP			1	2.B FE	17,357,400	86.1810	18,959,820	22,000,000	17,451,314		84,457			4.700	6.380	AO	218,289	1,034,000	11/29/2022	04/15/2048
55336V-AP-5	MPLX LP			1	2.B FE	494,061	85.3430	371,244	435,000	491,891		(759)			4.900	4.170	AO	4,500	21,315	08/20/2021	04/15/2058
55336V-AT-7	MPLX LP			1	2.B FE	8,125,000	96.7090	9,670,890	10,000,000	8,156,969		26,548			5.500	7.070	FA	207,778	550,000	10/21/2022	02/15/2049
55336V-BT-6	MPLX LP			1	2.B FE	4,165,600	88.9550	4,447,750	5,000,000	4,177,892		10,899			4.950	6.190	MS	73,563	247,500	11/16/2022	03/14/2052
55336V-BU-3	MPLX LP			1	2.B FE	1,988,660	97.8490	1,956,980	2,000,000	1,989,858		914			4.950	5.020	MS	33,000	104,500	08/08/2022	09/01/2032
55903V-AL-7	MAGALLANES INC			1	2.C FE	2,000,000	91.5200	1,830,408	2,000,000	2,000,000					4.279	4.270	MS	25,199	85,580	03/09/2022	03/15/2032
55903V-AN-3	MAGALLANES INC	RA		1	2.C FE	36,052,385	88.1580	31,736,880	36,000,000	36,049,389		(1,701)			5.050	5.030	MS	535,300	1,818,000	03/10/2022	03/15/2042
559080-AG-1	MAGELLAN MIDSTREAM PARTNERS LP			1	2.B FE	7,384,960	93.1430	7,451,456	8,000,000	7,402,413		16,354			5.150	5.780	AO	86,978	412,000	12/06/2022	10/15/2043
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.B FE	3,745,313	99.7850	3,741,938	3,750,000	3,748,778		522			5.000	5.010	MS	62,500	187,500	02/22/2016	03/01/2026
559080-AL-0	MAGELLAN MIDSTREAM PARTNERS LP			1	2.B FE	8,073,900	80.4920	8,049,200	10,000,000	8,124,653		39,482			4.250	5.730	MS	125,139	425,000	09/13/2022	09/15/2046
559080-AM-8	MAGELLAN MIDSTREAM PARTNERS LP			1	2.B FE	3,780,350	79.1750	3,958,750	5,000,000	3,807,054		21,945			4.200	6.110	AO	51,333	210,000	10/06/2022	10/03/2047
559080-AN-6	MAGELLAN MIDSTREAM PARTNERS LP			1	2.B FE	1,163,590	88.3390	883,390	1,000,000	1,152,281		(3,650)			4.850	3.880	FA	20,208	48,500	09/30/2020	02/01/2049
559080-AP-1	MAGELLAN MIDSTREAM PARTNERS LP			1	2.B FE	16,369,244	76.4000	14,515,924	19,000,000	16,399,344		38,436			3.950	4.810	MS	250,167	750,500	09/26/2022	03/01/2050
565130-AA-9	MAPLE GROVE FUNDING TRUST I			2	2.A FE	20,000,000	70.0370	14,007,300	20,000,000	20,000,000					4.161	4.160	FA	314,387	832,200	10/07/2021	08/15/2051
565849-AE-6	MARATHON OIL CORP				2.C FE	456,521	106.0760	408,393	385,000	447,450		(3,107)			6.600	4.950	AO	6,353	25,410	11/30/2020	10/01/2037
570535-AS-3	MARKEL CORPORATION			1	2.B FE	7,860,034	81.5650	7,570,826	9,282,000	7,896,757		27,980			4.300	5.420	MN	66,521	399,126	09/09/2022	11/01/2047
570535-AX-2	MARKEL CORPORATION			2	2.B FE	27,619,760	71.1260	23,197,034	32,614,000	27,721,068		74,381			3.450	4.330	MN	168,777	1,125,183	09/12/2022	05/07/2052
57169*-BA-4	MARS INC				1.E	6,000,000	82.5140	4,950,864	6,000,000	6,000,000					3.340	3.340	MS	52,327	200,400	09/09/2016	09/27/2036
57169*-BB-2	MARS INC				1.E	2,061,880	77.8540	1,557,088	2,000,000	2,053,081		(2,156)			3.570	3.370	MS	54,343	35,700	08/01/2019	09/27/2041

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
57169*-BL-0	MARS INC				1.E	40,500,000	88.8560	35,986,842	40,500,000	40,500,000					4.070	4.070	MS	430,403	1,648,350	03/09/2017	03/29/2037
571748-BH-4	MARSH & MCLENNAN COMPANIES INC			1,2	1.G FE	9,491,545	97.2060	9,234,570	9,500,000	9,492,463		332			4.750	4.750	MS	132,868	451,250	01/08/2019	03/15/2039
571903-BG-7	MARRIOTT INTERNATIONAL INC			1	2.B FE	10,673,931	86.5470	11,467,478	13,250,000	10,792,889		97,660			2.850	6.020	AO	79,721	121,125	10/31/2023	04/15/2031
571903-BJ-1	MARRIOTT INTERNATIONAL INC			1	2.B FE	5,699,860	101.1800	5,817,850	5,750,000	5,711,328		9,017			5.000	5.190	AO	60,694	317,049	09/06/2022	10/15/2027
573284-AX-4	MARTIN MARIETTA MATERIALS INC			2	2.B FE	9,327,605	74.2590	9,282,375	12,500,000	9,410,225		52,133			3.200	4.820	JJ	184,444	400,000	06/09/2022	07/15/2051
574599-BM-7	MASCO CORPORATION	RA		1	2.B FE	15,124,840	86.0750	13,061,866	15,175,000	15,057,965		(10,193)			4.500	4.480	MN	87,256	630,000	12/04/2023	05/15/2047
574599-BR-6	MASCO CORPORATION			1	2.B FE	7,983,080	69.7690	8,030,412	11,510,000	8,063,395		57,032			3.125	5.190	FA	135,882	359,688	12/19/2022	02/15/2051
574599-BS-4	MASCO CORPORATION			1	2.B FE	8,332,400	87.4930	8,749,300	10,000,000	8,649,533		290,005			1.500	5.180	FA	56,667	150,000	12/01/2022	02/15/2028
57665R-AN-6	MATCH GROUP INC			1	3.C FE	563,500	95.7500	550,563	575,000	566,469		1,687			4.625	5.000	JD	2,216	26,594	03/17/2022	06/01/2028
57767X-AA-8	MAV ACQUISITION CORP			2	4.B FE	9,046,650	96.4250	8,726,463	9,050,000	9,047,455		456			5.750	5.750	FA	216,823	520,375	03/09/2022	08/01/2028
58013M-EZ-3	MCDONALDS CORPORATION			1	2.A FE	3,874,370	98.7530	3,950,120	4,000,000	3,881,555		7,185			4.700	5.030	JD	11,489	188,000	12/30/2022	12/09/2035
58013M-FN-9	MCDONALDS CORPORATION			2	2.A FE	2,819,293	97.6820	2,832,778	2,900,000	2,842,065		22,772			3.300	4.690	JJ	47,850	47,850	05/17/2023	07/01/2025
58013M-FT-6	MCDONALDS CORPORATION			1	2.A FE	11,654,040	101.6390	12,196,680	12,000,000	11,660,225		4,889			5.150	5.340	MS	192,267	618,000	09/30/2022	09/09/2052
58933Y-BL-8	MERCK & CO INC			2	1.E FE	5,653,780	101.1370	5,562,535	5,500,000	5,653,758		(22)			4.900	4.680	MN	32,939		12/27/2023	05/17/2044
591560-AA-5	METLIFE CAPITAL TRUST IV			1,2	2.B FE	14,128,472	107.4080	15,574,160	14,500,000	14,133,317		359			7.875	8.080	JD	50,750	1,141,875	10/04/2011	12/15/2067
59156R-AP-3	METLIFE INC			1,2	2.B FE	9,664,400	103.1270	10,312,700	10,000,000	9,676,491		1,197			6.400	6.620	JD	28,444	640,000	12/04/2007	12/15/2066
59156R-AV-0	METLIFE INC			2	2.B FE	36,012,098	133.7020	29,656,441	22,181,000	32,163,209		(693,779)			10.750	5.170	FA	993,524	2,384,458	02/07/2018	08/01/2039
59156R-BN-7	METLIFE INC				1.G FE	248,641	87.2360	187,558	215,000	246,059		(1,024)			4.050	3.110	MS	2,903	8,708	05/26/2021	03/01/2045
59156R-BR-8	METLIFE INC			2	1.G FE	126,036	95.3910	90,622	95,000	123,835		(920)			4.600	2.770	MN	583	4,370	07/20/2021	05/13/2046
59156R-BS-6	METLIFE INC			2	2.B FE	10,877,675	112.3050	9,141,627	8,140,000	10,003,413		(153,990)			9.250	5.860	AO	173,597	752,950	05/03/2021	04/08/2038
59217G-BY-4	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	1,846,723	96.2510	1,883,632	1,957,000	1,873,777		25,439			3.450	5.010	JD	2,438	67,517	12/06/2022	12/18/2026
594918-BJ-2	MICROSOFT CORPORATION			2	1.A FE	1,073,897	97.6080	1,073,688	1,100,000	1,080,229		6,332			3.125	4.150	MN	5,538	17,188	05/17/2023	11/03/2025
594918-CC-6	MICROSOFT CORPORATION			1	1.A FE	8,452,640	68.2670	8,192,040	12,000,000	8,541,244		68,533			2.525	4.370	JD	25,250	303,000	09/13/2022	06/01/2050
595017-BA-1	MICROCHIP TECHNOLOGY INCORPORATED			2	2.B FE	9,757,000	98.4910	9,849,100	10,000,000	9,820,412		63,412			4.250	5.390	MS	141,667	212,500	05/17/2023	09/01/2025
59524E-AB-8	MID-ATLANTIC MILITRY CO				1.E FE	8,220,758	91.3180	6,580,888	7,206,577	8,134,213		(41,141)			5.240	4.050	FA	157,344	377,625	10/20/2020	08/01/2050
59524E-AC-6	MIDATL 5.30 8/50				2.B FE	67,588,274	88.4870	62,579,780	70,722,244	68,084,970		102,485			5.300	5.670	FA	1,561,783	3,602,570	02/08/2023	08/01/2050
59562V-BD-8	MIDAMERICAN ENERGY HOLDINGS CO			2	1.G FE	6,398,224	98.3940	6,914,146	7,027,000	6,405,108		6,884			5.150	5.910	MN	46,242	180,945	08/11/2023	11/15/2043
598329-AB-6	MIDWEST FAM HSG				1.D FE	5,274,147	93.5390	5,368,221	5,739,006	5,387,785		13,618			5.521	6.140	JJ	158,425	316,851	05/31/2006	01/01/2051
598329-AC-4	MWFAM 5.531 1/51				1.F FE	10,558,421	92.3650	10,089,558	10,923,573	10,606,776		11,006			5.531	5.810	JJ	302,091	553,823	02/08/2023	01/01/2051
598329-AD-2	MWFAM 5.581 1/51				1.F FE	4,309,663	89.0330	4,203,423	4,721,181	4,315,293		8,607			5.581	6.240	JJ	131,745	131,745	01/05/2023	01/01/2051
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMPANY			1	2.B FE	13,625,980	96.2750	12,816,155	13,312,000	13,532,362		(38,903)			4.625	4.240	AO	153,920	615,680	09/29/2021	04/01/2029
599191-AA-1	MILEAGE PLUS HOLDINGS LLC	RA		1	2.C FE	21,426,974	100.2840	21,759,803	21,698,202	21,547,289		61,902			6.500	6.720	MJSD	391,773	1,346,578	06/25/2020	06/20/2027
603158-AA-4	MINERALS TECHNOLOGIES INC			1	3.C FE	4,523,875	96.1690	4,375,690	4,550,000	4,530,346		3,710			5.000	5.100	JJ	113,750	227,500	03/17/2022	07/01/2028
60412A-UP-6	MINNESOTA ST			2	1.A FE	2,508,336	70.1690	2,526,084	3,600,000	2,534,507		26,171			1.875	4.410	FA	28,125	33,750	05/22/2023	08/01/2040
60871R-AD-2	MOLSON COORS BREWING CO			1	2.B FE	1,117,720	96.2790	962,790	1,000,000	1,105,504		(3,771)			5.000	4.170	MN	8,333	50,000	07/28/2020	05/01/2042
60871R-AH-3	MOLSON COORS BREWING CO			1	2.B FE	2,061,860	85.2110	1,704,220	2,000,000	2,056,739		(1,580)			4.200	4.000	JJ	38,733	84,000	07/28/2020	07/15/2046
615369-AV-7	MOODYS CORPORATION			2	2.A FE	690,009	72.8310	568,082	780,000	695,925		3,215			2.750	3.560	FA	7,865	20,625	10/27/2023	08/19/2041
615369-AY-1	MOODYS CORPORATION			1	2.A FE	5,434,395	81.8110	4,908,660	6,000,000	5,448,956		9,221			3.750	4.300	FA	78,750	225,000	06/10/2022	02/25/2052
615369-AZ-8	MOODYS CORP			1	2.A FE	4,979,450	97.2730	4,863,650	5,000,000	4,981,825		1,713			4.250	4.300	FA	84,410	212,500	08/02/2022	08/08/2032
617446-8N-2	MORGAN STANLEY			2,5	1.G FE	228,362	108.2430	167,777	155,000	224,443		(1,595)			5.597	3.130	MS	2,338	8,675	06/22/2021	03/24/2051
61746B-EG-7	MORGAN STANLEY				1.G FE	248,343	90.2540	185,021	205,000	245,380		(1,175)			4.375	3.160	JJ	3,961	8,969	05/26/2021	01/22/2047
61747Y-ET-8	MORGAN STANLEY			1	1.E FE	12,000,000	99.0400	11,884,800	12,000,000	12,000,000					4.679	4.670	JJ	255,785	556,801	07/18/2022	07/17/2026
61747Y-EY-7	MORGAN STANLEY			1	1.E FE	15,000,000	107.8300	16,174,500	15,000,000	15,000,000					6.342	6.340	AO	192,903	951,300	10/14/2022	10/18/2033
61769H-ZV-0	MS WEISS ALPHA BALANCED RISK STRAT				1.E FE	59,718,000	82.6700	49,602,000	60,000,000	59,813,697		32,974			0.500	0.550	JAJO	56,666	300,000	03/15/2022	10/23/2029
61772B-AC-7	MORGAN STANLEY			2	1.E FE	3,000,000	76.9180	2,307,540	3,000,000	3,000,000					3.217	3.210	AO	18,498	96,510	04/19/2021	04/22/2042
623115-AF-9	MOUNT SINAI			1	2.A FE	530,285	70.2770	351,386	500,000	528,151		(719)			3.391	3.070	JJ	8,478	16,955	12/07/2020	07/01/2050
626738-AF-5	MURPHY OIL USA INC			2	3.B FE	2,950,000	87.0820	2,568,919	2,950,000	2,950,000					3.750	3.750	FA	41,792	110,625	01/21/2021	02/15/2031
62886E-AZ-1	NCR CORPORATION			1	4.A FE	5,781,000	91.8380	5,319,240	5,792,000	5,783,959		964			5.250	5.270	AO	76,020	304,080	09/25/2020	10/01/2030
62912X-AC-8	NGPL PIPECO LLC				2.C FE	470,329	111.4560	395,667	355,000	455,884		(4,930)			7.768	4.920	JD	1,226	27,576	12/16/2020	12/15/2037
62927#-AT-3	NFL VENTURES LP				1.E FE	15,144,525	81.7310	12,377,802	15,144,525	15,144,525					3.420	3.420	AO	109,343	751,538	08/18/2020	04/15/2045
629377-CP-5	NRG ENERGY INC			1	2.C FE	385,562	90.1590	360,634	400,000	390,091		2,442			2.450	3.120	JD	789	9,800	02/07/2022	12/02/2027

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
629377-CT-7	NRG ENERGY INC			2	2.C FE	2,962,470	105.6960	3,170,865	3,000,000	2,964,572		2,102			7.000	7.170	MS	61,833	108,500	03/02/2023	03/15/2033
63111X-AB-7	NASDAQ INC			1	2.B FE	11,283,037	70.4490	10,567,350	15,000,000	11,386,103		66,392			3.250	4.880	AO	85,313	487,500	06/10/2022	04/28/2050
63111X-AG-6	NASDAQ INC				2.B FE	1,998,400	100.9770	2,019,540	2,000,000	1,998,790		390			5.650	5.690	JD	942	56,500	06/22/2023	06/28/2025
63111X-AK-7	NASDAQ INC			2	2.B FE	2,794,264	107.4130	3,061,271	2,850,000	2,794,626		362			5.950	6.090	FA	85,730		08/28/2023	08/15/2053
63307C-AE-1	NTL BANK OF CANADA VAR RATE NOTE 1			5	1.F FE	10,000,000	85.8770	8,587,671	10,000,000	10,000,000					2.000	2.000	FMAN	18,333	200,000	07/25/2014	07/28/2044
63307C-AF-8	NTL BANK OF CANADA VAR RATE NOTE 1			5	1.F FE	15,000,000	85.8770	12,881,506	15,000,000	15,000,000					2.000	2.000	FMAN	27,500	300,000	07/25/2014	07/29/2044
63486*-AB-7	NATIONAL BASKETBALL ASSOCIATION				1.G FE	1,906,215	96.8650	1,937,306	2,000,000	1,938,756		32,541			2.510	5.840	JD	2,092	25,100	06/12/2023	12/16/2024
63610E-AB-5	NFAMFH 5.77 07/01/2057				1.A FE	4,750,000	104.3850	4,958,288	4,750,000	4,750,000					5.770	5.770	MON	23,601		12/08/2023	07/01/2057
63681#-AA-8	CTL - NAT LOGISITICS PT FUNDED				1.D FE	6,005,402	80.6900	4,845,759	6,005,402	6,005,402					2.654	2.650	MON	9,297	203,752	03/22/2021	10/10/2042
637138-AC-2	NATIONAL PENN BANCSHARES INC				2.A FE	5,000,000	98.7410	4,937,050	5,000,000	5,000,000					4.250	4.250	MS	53,715	212,500	09/09/2014	09/30/2024
641062-AL-8	NESTLE HOLDINGS INC.			1	1.D FE	3,611,270	91.6840	3,667,360	4,000,000	3,628,462		17,192			3.900	4.780	MS	42,033	156,000	12/30/2022	09/24/2038
64110D-AL-8	NETAPP INC			2	2.B FE	9,913,756	95.1400	10,084,840	10,600,000	10,108,737		194,981			1.875	5.170	JD	4,969	198,750	05/17/2023	06/22/2025
64128X-AG-5	NEUBERGER BERMAN GRP/FIN			2	2.B FE	12,400,625	95.8310	11,978,875	12,500,000	12,463,125		10,451			4.500	4.600	MS	165,625	562,500	03/09/2017	03/15/2027
641462-KF-2	NEVADA ST			2	1.B FE	1,590,413	73.8140	1,660,815	2,250,000	1,606,430		16,017			2.000	4.490	MN	7,500	22,500	05/22/2023	05/01/2040
644274-AH-5	NEW ENTERPRISE STONE & LIME CO INC			2	4.B FE	6,000,000	95.3910	5,723,460	6,000,000	6,000,000					5.250	5.250	JJ	145,250	315,000	09/29/2021	07/15/2028
64578E-MS-3	NEW JERSEY ECONOMIC DEV AUTH S				1.G FE	10,000	103.5330	10,353	10,000	10,000					5.398	5.390	MS	232	322	01/20/2023	03/01/2033
649840-CV-5	NY STATE ELECTRIC & GAS			2	1.G FE	5,051,955	104.7230	5,298,984	5,060,000	5,052,116		162			5.850	5.870	FA	117,514		08/03/2023	08/15/2033
64990B-S9-5	NEW YORK ST DORM AUTH REVS NON				1.F FE	1,035,710	102.6800	1,026,800	1,000,000	1,020,550		(13,105)			5.000	3.580	JJ	25,000	50,000	10/31/2022	07/01/2025
651639-AV-8	NEWMONT GOLDCORP CORP			2	2.A FE	2,728,640	101.5460	2,030,920	2,000,000	2,671,184		(23,493)			5.450	3.160	JD	6,661	109,000	06/28/2021	06/09/2044
651639-AW-6	NEWMONT GOLDCORP CORP				2.A FE	10,504,276	107.5520	10,726,161	9,973,000	10,474,664		(29,612)			5.875	5.270	AO	146,478	585,914	01/23/2023	04/01/2035
651639-AZ-9	NEWMONT CORPORATION			1	2.A FE	4,053,250	85.4800	4,274,000	5,000,000	4,154,778		77,435			2.600	5.060	JJ	59,944	130,000	09/01/2022	07/15/2032
652482-BC-3	21ST CENTY FOX AMER IN 6.55 15MAR33				1.G FE	4,993,985	84.1580	4,241,563	5,040,000	5,020,512		6,685			3.500	3.540	MN	22,540	165,060	03/14/2003	03/15/2033
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDINGS IN			2	2.A FE	3,760,488	96.3010	3,939,674	4,091,000	3,775,756		15,268			3.550	6.140	MN	24,205	72,615	10/25/2023	05/01/2027
65339K-BS-8	NEXTERA ENERGY CAPITAL HOLDINGS IN				2.A FE	15,996,800	100.9460	16,151,360	16,000,000	15,996,836		36			5.749	5.760	MS	306,613	53,657	08/07/2023	09/01/2025
65339K-CJ-7	NEXTERA ENERGY CAPITAL HOLDINGS IN			1	2.A FE	5,995,500	100.4930	6,029,580	6,000,000	5,995,872		372			5.000	5.010	JJ	138,333	318,333	06/21/2022	07/15/2032
65342R-AE-0	NFP CORP			2	4.A FE	2,030,000	98.9650	1,979,290	2,000,000	2,021,305		(4,048)			4.875	4.610	FA	36,833	97,500	09/22/2021	08/15/2028
65473P-AM-7	NISOURCE INC			1	2.B FE	6,039,180	93.4570	6,541,990	7,000,000	6,044,362		5,182			5.000	6.000	JD	15,556	175,000	08/18/2023	06/15/2052
65473P-AP-0	NISOURCE INC			2	2.B FE	9,962,700	103.1080	10,310,800	10,000,000	9,964,319		1,619			5.400	5.440	JD	304,500		05/30/2023	06/30/2033
655844-CJ-5	NORFOLK SOUTHERN CORPORATION			2	2.A FE	14,451,891	75.2970	10,910,521	14,490,000	14,451,917		26			4.100	4.110	MN	75,912	594,090	05/03/2021	05/15/2121
655844-CS-5	NORFOLK SOUTHERN CORPORATION			2	2.A FE	5,964,960	103.9240	6,235,440	6,000,000	5,965,137		177			5.350	5.380	FA	132,858		07/31/2023	08/01/2054
658909-4F-0	ND HOUSING FIN AGY 2023E			2	1.B FE	1,165,000	100.9600	1,176,184	1,165,000	1,165,000					5.421	5.420	JJ	23,858		07/19/2023	07/01/2038
664175-AA-4	GMH MILITARY HSG NAVY NE				2.A PL	30,784,740	95.7930	28,163,113	29,400,000	30,552,620		(42,198)			6.298	5.890	AO	390,896	1,851,612	05/05/2015	10/15/2049
664175-AB-2	GMHMIL 6.448 10/49				2.A PL	7,009,050	97.2600	7,294,463	7,500,000	7,118,834		13,930			6.448	7.000	AO	102,093	483,600	04/30/2008	10/15/2049
664175-AC-0	GMH MILITARY HSG NAVY NE				2.C PL	12,302,640	95.7930	12,069,968	12,600,000	12,350,580		9,950			6.298	6.500	AO	167,527	793,459	05/05/2015	10/15/2049
665228-H#-2	NICOR GAS				1.D	4,000,000	61.5520	2,462,088	4,000,000	4,000,000					2.770	2.770	MS	36,933	110,800	08/11/2020	08/31/2050
665501-AM-4	NORTHERN NATURAL GAS COMPANY			2	1.G FE	8,424,860	70.2690	5,972,865	8,500,000	8,428,813		1,509			3.400	3.440	AO	60,208	289,000	04/07/2021	10/16/2051
665859-AX-2	NORTHERN TRUST CORPORATION			2	1.F FE	14,946,900	107.3830	16,107,450	15,000,000	14,951,561		4,019			6.125	6.170	MN	150,573	918,750	10/26/2022	11/02/2032
666807-BT-8	NORTHROP GRUMMAN CORP			2	2.A FE	66,096	101.6050	76,204	75,000	66,148		52			5.150	6.310	MN	644	1,931	10/27/2023	05/01/2040
667274-AA-2	NORTHWELL HEALTHCARE INC			1	1.G FE	455,080	80.6590	322,637	400,000	450,370		(1,579)			3.979	3.170	MN	2,653	15,916	11/25/2020	11/01/2046
66981Q-AA-4	BRUNDAGE-BONE CONCRETE PUMPING HOL			1	4.B FE	227,035	99.9510	224,890	225,000	225,781		(681)			6.000	5.660	FA	5,625	13,500	02/10/2022	02/01/2026
67021C-AF-4	NSTAR ELECTRIC CO				1.F FE	2,463,125	101.3060	2,532,650	2,500,000	2,463,653		528			5.500	5.630	MS	40,486	68,750	08/29/2023	03/15/2040
67021C-AQ-0	NSTAR ELECTRIC CO			2	1.F FE	4,954,550	70.2200	3,511,000	5,000,000	4,957,008		976			3.100	3.140	JD	12,917	155,000	05/24/2021	06/01/2051
670346-AH-8	NUCOR CORP				1.G FE	3,540,946	113.6710	3,607,918	3,174,000	3,524,918		(16,028)			6.400	5.260	JD	16,928	203,136	01/10/2023	12/01/2037
67059T-AH-8	NUSTAR LOGISTICS LP			1	3.C FE	4,000,000	100.1770	4,007,080	4,000,000	4,000,000					6.375	6.370	AO	63,750	255,000	09/09/2020	10/01/2030
67066G-AJ-3	NVIDIA CORPORATION			2	1.E FE	251,204	84.3060	189,688	225,000	250,281		(368)			3.700	3.170	AO	2,081	8,325	05/26/2021	04/01/2060
67080L-AA-3	NUVEEN LLC			2	1.C FE	17,842,839	97.6570	17,529,432	17,950,000	17,892,853		10,499			4.000	4.070	MN	119,667	718,000	10/17/2018	11/01/2028

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
67085K-AA-0	OFFUTT AFB AMERICA FIRST				1.G FE	8,170,520	93.4590	7,972,781	8,530,743	8,212,329		12,523			5.460	5.830	MS	155,260	465,779	02/08/2023	09/01/2050
674599-CF-0	OCCIDENTAL PETROLEUM CORPORATION			2	2.C FE	923,750	78.7060	787,060	1,000,000	928,676		1,782			4.625	5.170	JD	2,056	46,250	02/19/2021	06/15/2045
674599-CL-7	OCCIDENTAL PETROLEUM CORPORATION			2	2.C FE	862,500	72.0890	720,890	1,000,000	870,393		2,905			4.100	5.050	FA	15,489	41,000	02/25/2021	02/15/2047
674599-CN-3	OCCIDENTAL PETROLEUM CORPORATION			2	2.C FE	1,456,125	78.5780	1,296,537	1,650,000	1,466,657		3,835			4.200	4.990	MS	20,405	69,300	02/18/2021	03/15/2048
674599-CX-1	OCCIDENTAL PETROLEUM CORPORATION			1,2	2.C FE	897,500	79.5130	795,130	1,000,000	907,702		3,766			4.300	5.160	FA	16,244	43,000	03/01/2021	08/15/2039
674599-DE-2	OCCIDENTAL PETROLEUM CORPORATION				2.C FE	2,807,625	113.7560	5,858,434	5,150,000	3,169,009		118,537			7.875	17.020	MS	119,416	405,563	03/27/2020	09/15/2031
674599-DH-5	OCCIDENTAL PETROLEUM CORPORATION				2.C FE	2,500,000	116.5000	2,330,000	2,000,000	2,460,092		(18,276)			7.950	5.680	JD	7,067	159,000	01/25/2022	06/15/2039
674599-DJ-1	OCCIDENTAL PETROLEUM CORPORATION				2.C FE	1,100,000	103.2500	1,032,500	1,000,000	1,090,628		(3,444)			6.200	5.350	MS	18,256	62,000	02/12/2021	03/15/2040
677071-AC-6	OHANA MILITARY COMM LLC				1.D FE	4,000,000	103.4990	4,139,960	4,000,000	4,000,000					6.193	6.190	AO	61,930	247,720	04/22/2004	04/01/2049
677071-AD-4	OHANA 6.543 4/49				2.A FE	4,825,471	99.6700	4,021,685	4,035,000	4,715,137		(20,199)			6.543	4.930	AO	66,003	264,010	08/10/2016	04/01/2049
677071-AG-7	OHANA MILITARY COMM LLC				1.D FE	5,096,398	103.3100	4,671,678	4,522,000	4,962,553		(29,461)			5.780	4.170	AO	65,343	261,372	02/08/2023	10/01/2036
677071-AK-8	OHANA 5.88 10/51				1.F FE	12,535,417	93.8570	11,488,426	12,240,403	12,491,403		(9,737)			5.880	5.670	AO	179,934	719,736	07/08/2016	10/01/2051
677071-AM-4	OHANA 5.462 10/26				1.D FE	270,820	100.2060	270,395	269,838	270,637		(437)			5.462	5.270	AO	3,685	14,739	12/07/2022	10/01/2026
677071-AN-2	OHANA 5.558 10/1/36				1.D FE	1,860,580	101.2860	2,025,714	2,000,000	1,922,984		4,826			5.558	6.240	AO	27,790	111,160	01/11/2008	10/01/2036
677071-AR-3	OHANA 5.658 10/51				1.F FE	4,440,425	99.8360	4,433,143	4,440,425	4,440,425					5.658	5.650	AO	62,810	251,252	10/31/2006	10/01/2051
677071-AU-6	OHANA 6.0 10/51				1.D FE	3,815,039	102.7440	3,517,375	3,423,432	3,753,072		(12,824)			6.000	5.110	AO	51,351	205,406	10/28/2015	10/01/2051
677071-AV-4	OHANA 6.15 10/51			4	2.A FE	2,447,046	95.7280	1,753,104	1,831,333	2,381,713		(23,314)			6.150	3.720	AO	28,157	112,627	08/28/2019	10/01/2051
677071-AW-2	OHANA MILITARY COMM LLC				1.D FE	7,676,163	95.9290	6,996,451	7,293,364	7,625,078		(14,067)			5.334	4.910	AO	97,257	389,028	12/07/2022	10/01/2051
678858-BX-8	OKLAHOMA GAS AND ELECTRIC COMPANY			2	1.G FE	10,866,428	103.9670	11,332,403	10,900,000	10,868,806		2,378			5.400	5.440	JJ	271,410	310,650	01/03/2023	01/15/2033
680223-AK-0	OLD REPUBLIC INTERNATIONAL CORPORA			2	2.B FE	958,570	96.0930	960,927	1,000,000	983,854		5,608			3.875	4.520	FA	13,455	38,750	02/01/2019	08/26/2026
680223-AL-8	OLD REPUBLIC INTERNATIONAL CORPORA			2	2.B FE	30,552,064	73.1590	23,593,778	32,250,000	30,579,609		24,716			3.850	4.140	JD	68,979	1,241,625	12/19/2022	06/11/2051
681919-BC-9	OMNICOM GROUP INC			1	2.A FE	35,365	97.0130	38,805	40,000	35,462		98			4.200	6.380	JD	140	840	10/27/2023	06/01/2030
68233J-CP-7	ONCOR ELECTRIC DELIVERY COMPANY LL			2	1.F FE	2,856,360	98.3160	2,949,480	3,000,000	2,857,509		1,149			4.950	5.270	MS	43,725	74,250	05/08/2023	09/15/2052
68235P-AN-8	ONE GAS INC			2	1.G FE	19,972	102.0940	20,419	20,000	19,972					5.100	5.130	AO	51		12/11/2023	04/01/2029
682441-AB-6	ONEAMERICA FINANCIAL PARTNERS INC			1	1.G FE	43,632,307	71.9300	31,800,430	44,210,000	43,643,464		4,097			4.250	4.320	AO	396,662	1,827,500	12/11/2023	10/15/2050
68245X-AH-2	1011778 BC / NEW RED FIN			1	3.B FE	885,500	94.4720	850,251	900,000	889,809		2,280			3.875	4.180	MS	10,269	34,875	02/02/2022	01/15/2028
682680-AN-3	ONEOK INC				2.B FE	2,857,631	103.2910	2,995,439	2,900,000	2,858,754		1,123			6.000	6.170	JD	7,733	87,000	08/31/2023	06/15/2035
682680-BC-6	ONEOK INC			2	2.B FE	2,317,980	83.7200	2,511,603	3,000,000	2,322,666		4,686			4.500	6.260	MS	39,750	67,500	07/20/2023	03/15/2050
682680-BG-7	ONEOK INC			1	2.B FE	6,994,330	106.2590	7,438,130	7,000,000	6,994,763		395			6.100	6.110	MN	54,561	423,442	11/15/2022	11/15/2032
682680-BN-2	ONEOK INC	RA		2	2.B FE	12,935,910	111.9140	14,548,820	13,000,000	12,935,910					6.625	6.660	MS	303,830		08/10/2023	09/01/2053
682691-AA-8	ONEMAIN FINANCE CORP			2	3.B FE	443,750	85.5760	427,878	500,000	453,408		5,567			4.000	5.690	MS	5,889	20,000	03/17/2022	09/15/2030
68389X-AH-8	ORACLE CORPORATION	RA		1,2	2.B FE	9,742,990	106.3040	7,441,280	7,000,000	9,292,656		(110,636)			6.125	3.390	JJ	206,038	428,750	09/10/2019	07/08/2039
68389X-BE-4	ORACLE CORPORATION	RA		1,2	2.B FE	32,091,868	89.1670	29,447,402	33,025,000	32,386,583		41,947			3.900	4.100	MN	164,575	1,287,975	04/19/2017	05/15/2035
68389X-BH-7	ORACLE CORPORATION	RA		1	2.B FE	21,996,700	87.1230	19,167,060	22,000,000	21,997,530		151			3.850	3.850	JJ	390,561	847,000	06/29/2016	07/15/2036
68389X-BP-9	ORACLE CORPORATION			2	2.B FE	2,810,670	84.9780	2,549,340	3,000,000	2,847,211		7,919			3.800	4.290	MN	14,567	114,000	12/28/2018	11/15/2037
68389X-BY-0	ORACLE CORPORATION			2	2.B FE	542,671	72.9730	342,973	470,000	539,791		(1,018)			3.850	3.150	AO	4,524	18,095	01/22/2021	04/01/2060
68389X-BZ-7	ORACLE CORPORATION	RA		2	2.B FE	48,660,455	79.3110	38,664,113	48,750,000	48,673,099		2,776			3.650	3.660	MS	474,500	1,779,375	12/27/2021	03/25/2041
686514-AN-0	ORLANDO HEALTH INC				1.E FE	1,467,297	76.2330	1,486,544	1,950,000	1,475,224		7,927			3.477	5.580	AO	16,950	33,901	06/12/2023	10/01/2042
68902V-AL-1	OTIS WORLDWIDE CORP			1	2.B FE	784,320	79.9650	799,650	1,000,000	797,402		8,059			3.112	4.950	FA	11,756	31,120	05/06/2022	02/15/2040
68902V-AM-9	OTIS WORLDWIDE CORP			1	2.B FE	3,126,560	77.4080	3,096,320	4,000,000	3,151,309		16,046			3.362	4.790	FA	50,804	134,480	06/09/2022	02/15/2050
690742-AH-4	OWENS CORNING			2	2.B FE	9,573,520	87.0020	10,005,230	11,500,000	9,590,438		16,918			4.400	5.670	JJ	212,239	253,000	07/17/2023	01/30/2048
69336V-AB-7	PGT INNOVATIONS INC			2	4.A FE	4,000,000	99.6430	3,985,732	4,000,000	4,000,000					4.375	4.370	AO	43,750	175,000	09/10/2021	08/01/2029
693475-BM-6	PNC FINANCIAL SERVICES GROUP INC (			2	1.G FE	7,000,000	97.8460	6,849,220	7,000,000	7,000,000					5.068	5.060	JJ	154,715	177,380	01/19/2023	01/24/2034

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
69403W-AC-1	NAVAL BASE SAN DIEGO 2006A CL1				2.B FE	4,000,000	96.9820	3,879,276	4,000,000	4,000,000					5.508	5.500	JJ	101,592	220,320	12/14/2006	07/15/2036
69403W-AE-7	NAVASL BASE SAN DIEGO 2006A CL2				2.B FE	4,410,440	91.3530	4,029,091	4,410,440	4,410,440					5.578	5.570	JJ	113,440	246,014	12/14/2006	07/15/2051
69403W-AG-2	NAVASL BASE SAN DIEGO 2006A CL3				2.B FE	1,458,475	91.9040	1,486,008	1,616,911	1,482,279		4,758			5.628	6.480	JJ	41,961	91,000	10/28/2015	07/15/2051
694476-AE-2	PACIFIC LIFECORP			1	1.G FE	248,080	72.2430	176,995	245,000	247,913		(69)			3.350	3.280	MS	2,417	8,208	05/26/2021	09/15/2050
694476-AF-9	PACIFIC LIFECORP			1	1.G FE	14,977,800	99.4320	14,914,800	15,000,000	14,978,202		312			5.400	5.410	MS	238,500	810,000	09/08/2022	09/15/2052
694669-AA-0	PACIFIC NORTHWEST COMMUNITIES				1.D FE	1,839,395	101.7470	1,831,444	1,800,000	1,833,101		(880)			5.912	5.720	JD	4,730	106,416	01/14/2016	06/15/2050
69478X-AC-9	PACIFIC PREMIER BANCORP INC				2.B FE	7,361,625	98.1550	7,361,625	7,500,000	7,361,625			138,375		5.750	5.750	MS	141,354	431,250	08/25/2014	09/03/2024
695114-DA-3	PACIFICORP			2	1.F FE	1,999,120	98.1110	1,962,220	2,000,000	1,999,575		455			5.500	5.500	MN	14,056	54,389	05/15/2023	05/15/2054
695156-AW-9	PACKAGING CORP OF AMERICA			2	2.B FE	12,203,138	69.5030	8,498,827	12,228,000	12,204,252		531			3.050	3.060	AO	93,239	372,954	09/07/2021	10/01/2051
701094-AM-6	PARKER HANNIFIN CORPORATION			1	2.A FE	4,824,200	98.6870	4,934,350	5,000,000	4,952,325		101,813			2.700	4.850	JD	6,375	135,000	09/22/2022	06/14/2024
70450Y-AJ-2	PAYPAL HOLDINGS INC			2	1.G FE	2,322,504	74.9650	2,436,363	3,250,000	2,329,258		6,754			3.250	5.240	JD	8,802	52,813	08/10/2023	06/01/2050
70450Y-AK-9	PAYPAL HOLDINGS INC			1	1.G FE	3,745,238	98.3330	3,687,488	3,750,000	3,746,640		902			3.900	3.920	JD	85,313	73,125	05/16/2022	06/01/2027
70450Y-AL-7	PAYPAL HOLDINGS INC			1	1.G FE	4,982,700	99.3550	4,967,750	5,000,000	4,984,942		1,447			4.400	4.440	JD	62,333	176,000	05/16/2022	06/01/2032
70450Y-AM-5	PAYPAL HOLDINGS INC			1	1.G FE	3,613,291	100.7800	3,653,275	3,625,000	3,613,524		178			5.050	5.070	JD	40,505	157,813	05/16/2022	06/01/2052
709599-BS-2	PENSKE TRUCK LEASING CO LP			2	2.B FE	14,968,800	102.1630	15,324,450	15,000,000	14,973,649		4,849			5.700	5.740	FA	356,250	472,625	01/05/2023	02/01/2028
709599-BU-7	PENSKE TRUCK LEASING CO LP			2	2.B FE	9,139,295	100.7920	9,222,468	9,150,000	9,141,305		2,010			5.750	5.790	MN	54,074	263,063	05/22/2023	05/24/2026
709599-BV-5	PENSKE TRUCK LEASING CO LP			2	2.B FE	98,732	104.9480	103,899	99,000	98,746		14			6.200	6.240	JD	273	3,427	05/22/2023	06/15/2030
709599-BW-3	PENSKE TRUCK LEASING CO LP			2	2.B FE	99,745	103.6830	103,683	100,000	99,763		18			6.050	6.110	FA	2,521		07/27/2023	08/01/2028
714046-AJ-8	PERKINELMER INC			2	2.B FE	16,408,577	71.9400	12,854,239	17,868,000	16,446,117		24,068			3.625	4.080	MS	190,716	647,715	06/06/2022	03/15/2051
71531Q-AB-7	PERSHING SQUARE HOLDINGS LTD			1,2	2.B FE	88,750,000	79.1950	70,285,563	88,750,000	88,750,000					4.950	4.950	JJ	2,025,719	4,393,125	07/12/2019	07/15/2039
71531Q-AC-5	PERSHING SQUARE HOLDINGS LTD	RA		1	2.B FE	59,750,000	73.6350	43,996,913	59,750,000	59,750,000					3.000	3.000	JJ	826,541	1,792,500	08/24/2020	07/15/2032
717081-DT-7	PFIZER INC	RA		1,2	1.F FE	1,370,190	105.4840	1,054,840	1,000,000	1,312,812		(14,010)			5.600	3.170	MS	16,489	56,000	09/05/2019	09/15/2040
718172-BD-0	PHILIP MORRIS INTERNATIONAL INC				1.F FE	503,507	94.7680	364,857	385,000	492,402		(3,904)			4.875	3.000	MN	2,398	18,769	01/22/2021	11/15/2043
71839#-AA-2	PHILLIES FUNDING LP				2.A PL	3,031,570	101.5270	3,077,878	3,031,570	3,031,570					6.210	6.200	JAJO	42,359	188,260	04/15/2005	07/10/2030
718546-AH-7	PHILLIPS 66			1,2	2.A FE	8,082,534	107.8880	6,636,191	6,151,000	7,842,712		(63,447)			5.875	3.770	MN	60,229	361,371	07/28/2020	05/01/2042
718546-AK-0	PHILLIPS 66			1,2	2.A FE	9,960,726	97.2390	9,801,691	10,080,000	10,001,694		5,395			4.650	4.740	MN	59,892	468,720	11/12/2014	11/15/2034
718546-BA-1	PHILLIPS 66			2	2.A FE	992,630	71.5990	715,990	1,000,000	992,912		149			3.300	3.330	MS	9,717	33,000	11/10/2021	03/15/2052
71951Q-AB-8	PHYSICIANS REALTY TRUST			1	2.B FE	4,766,752	95.2430	4,932,635	5,179,000	4,843,346		71,988			3.950	5.770	JJ	94,330	204,571	12/06/2022	01/15/2028
71951Q-AC-6	PHYSICIANS REALTY LP			2	2.B FE	6,476,307	82.2730	7,119,905	8,654,000	6,694,013		188,167			2.625	6.330	MN	37,861	227,168	11/01/2022	11/01/2031
722844-AA-5	PINE STREET TRUST I			1,2	2.A FE	10,500,000	95.0900	9,984,492	10,500,000	10,500,000					4.572	4.570	FA	181,356	480,060	04/02/2019	02/15/2029
72284L-AA-7	PINE STREET TRUST II			1,2	2.A FE	23,800,000	89.5920	21,322,896	23,800,000	23,800,000					5.568	5.560	FA	500,625	1,325,184	04/02/2019	02/15/2049
72305*-AA-9	PINEBRIDGE PRIVATE CREDIT III CLASS A				1.G PL	16,151,406	100.0000	16,151,406	16,151,406	16,151,406					8.638	8.630	FMAN	415,556	543,757	12/04/2023	08/31/2032
72305*-AB-7	PINEBRIDGE PRIVATE CREDIT III CLASS B				2.C PL	7,339,476	100.0000	7,339,476	7,339,476	7,339,476					10.138	10.130	FMAN	223,536	292,312	12/04/2023	08/31/2032
72650T-AA-6	PLAINS END FINANCING LLC				3.A FE	1,661,400	93.4780	1,553,044	1,661,400	1,661,400					6.010	6.010	JAJO	21,079	99,850	12/15/2006	04/15/2028
727665-AA-9	PLATINUM SECURITIES CAYMAN SPC LTD				1.C FE	5,005,500	85.0300	4,251,500	5,000,000	5,004,966		(259)			3.600	3.580	AO	39,000	105,000	01/19/2022	10/27/2040
73102Q-AA-4	POLAR TANKERS INC				1.F FE	12,152,257	103.3440	12,558,628	12,152,257	12,152,257					5.951	5.950	MN	102,451	723,181	05/07/2007	05/10/2037
73557*-AB-0	PORT WA GENERATING STATION				1.F	3,393,738	101.1400	2,782,404	2,751,042	3,166,823		(73,988)			6.000	4.070	MON	7,336	165,915	08/15/2016	06/15/2033
737446-AP-9	POST HOLDINGS INC			2	4.B FE	1,035,000	96.3570	963,568	1,000,000	1,024,252		(5,442)			5.500	4.810	JD	2,444	55,000	12/13/2021	12/15/2029
74164M-AB-4	PRIMERICA INC			2	1.G FE	1,441,114	84.5860	1,480,255	1,750,000	1,476,141		27,413			2.800	5.250	MN	5,717	49,000	09/12/2022	11/19/2031
74166N-AA-2	PRIME SECURITY ONE MS INC			1,2	3.B FE	13,577,500	92.4990	14,429,844	15,600,000	14,088,556		129,727			4.875	6.360	JJ	350,675	760,500	09/18/2019	07/15/2032
74170*-AV-1	PRIME PROPERTY FUND LLC				1.G	4,000,000	90.1320	3,605,284	4,000,000	4,000,000					4.580	4.580	MN	26,971	183,200	10/10/2018	11/08/2033
74265L-M8-8	PRIVATE COLLEGES & UNIVS AUTH			2	1.C FE	8,378,720	100.4520	8,036,160	8,000,000	8,137,565		(47,016)			4.000	3.340	AO	80,000	320,000	06/19/2018	10/01/2038
742718-DF-3	PROCTER & GAMBLE COMPANY (THE)				1.D FE	4,365,440	111.9390	4,477,560	4,000,000	4,347,100		(18,340)			5.550	4.660	MS	71,533	222,000	12/30/2022	03/05/2037
743263-AP-0	PROGRESS ENERGY INC				2.B FE	10,050,500	105.0060	10,500,600	10,000,000	10,050,500					6.000	5.950	JD	50,000	300,000	08/29/2023	12/01/2039
74340X-CF-6	PROLOGIS LP			2	1.G FE	42,194	104.4850	52,243	50,000	42,212		19			5.250	6.430	JD	117	1,313	10/27/2023	06/15/2053
744320-AV-4	PRUDENTIAL FINANCIAL INC			1,2	2.B FE	26,000,000	98.6040	25,637,040	26,000,000	26,000,000					5.375	5.370	MN	178,569	1,397,500	05/13/2015	05/15/2045
744320-BH-4	PRUDENTIAL FINANCIAL INC				2.B FE	11,000,000	86.6940	9,536,351	11,000,000	11,000,000					3.700	3.700	AO	101,750	407,000	08/18/2020	10/01/2050
744320-BJ-0	PRUDENTIAL FINANCIAL INC			1	2.B FE	13,532,500	93.9810	12,734,439	13,550,000	13,532,970		263			5.125	5.130	MS	231,479	694,438	02/24/2022	03/01/2052
744320-BK-7	PRUDENTIAL FINANCIAL INC			1	2.B FE	25,000,000	99.5200	24,880,000	25,000,000	25,000,000					6.000	6.000	MS	500,000	1,558,333	08/08/2022	09/01/2052

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
744320-BL-5	PRUDENTIAL FINANCIAL INC			2	2.B FE	6,000,000	104.1910	6,251,460	6,000,000	6,000,000					6.750	6.750	MS	135,000	207,000	02/22/2023	03/01/2053
744448-CY-5	PUBLIC SERVICE COMPANY OF COLORADO			2	1.E FE	4,381,874	99.5390	4,877,411	4,900,000	4,384,477		2,603			5.250	6.010	AO	64,313	127,196	08/22/2023	04/01/2053
74456Q-CP-9	PUBLIC SERVICE ELECTRIC			2	1.F FE	9,975,200	107.9150	10,791,500	10,000,000	9,975,239		39			5.450	5.460	FA	218,000		08/03/2023	08/01/2053
745867-AT-8	PULTE HOMES INC				2.B FE	21,218,961	105.0060	22,245,521	21,185,000	21,217,855		(1,106)			6.000	5.980	FA	480,193	1,271,100	01/11/2023	02/15/2035
747525-AK-9	QUALCOMM INCORPORATED			2	1.F FE	509,035	99.5670	368,396	370,000	498,478		(4,411)			4.800	2.660	MN	2,023	17,760	07/20/2021	05/20/2045
747525-BR-3	QUALCOMM INCORPORATED	RA		1	1.F FE	13,694,940	93.3800	13,073,200	14,000,000	13,702,812		4,982			4.500	4.630	MN	71,750	630,000	05/05/2022	05/20/2052
74762E-AJ-1	QUANTA SERVICES INC	RA		2	2.C FE	20,003,049	73.4100	15,783,150	21,500,000	20,005,126		1,124			3.050	3.530	AO	163,937	488,000	12/27/2023	10/01/2041
74949L-AE-2	RELX CAPITAL INC			1	2.A FE	1,982,420	100.7860	2,015,720	2,000,000	1,984,720		1,445			4.750	4.860	MN	10,819	95,000	05/17/2022	05/20/2032
75513E-CA-7	RAYTHEON TECHNOLOGIES CORPORATION				2.A FE	41,178	95.7040	47,852	50,000	41,227		49			4.875	6.620	AO	515		10/27/2023	10/15/2040
75513E-CX-7	RTX CORP			2	2.A FE	2,988,750	115.7680	3,473,040	3,000,000	2,988,750					6.400	6.420	MS	28,267		11/06/2023	03/15/2054
756109-BP-8	REALTY INCOME CORPORATION			1	1.G FE	44,946	105.4190	47,439	45,000	44,951		4			5.625	5.640	AO	1,814	2,531	10/03/2022	10/13/2032
75774F-AA-0	REDSTN 5.59 9/36				1.G YE	1,920,577	94.3120	1,934,341	2,051,000	1,958,500		5,801			5.590	6.400	MS	38,217	114,651	07/22/2016	09/01/2036
75774F-AC-6	REDSTONE 2051 AMBAC				1.G YE	6,000,000	85.1130	5,106,804	6,000,000	6,000,000					5.680	5.680	MS	113,600	340,800	11/20/2006	09/01/2051
75932T-AA-9	REIGN EXCHANGE LLC NOTES				1.G IF	92,708,000	81.8880	80,250,240	98,000,000	92,807,918		99,629			4.920	5.300	MN	415,194	4,822,182	12/30/2022	05/30/2049
75951A-CY-2	RELIANCE STANDARD LIFE GLOBAL FUND				1.E FE	10,000,000	99.1050	9,910,500	10,000,000	10,000,000					5.243	5.240	FA	217,002	262,150	01/26/2023	02/02/2026
76009N-AL-4	RENT-A-CENTER INC			2	4.B FE	1,284,375	93.8510	1,173,138	1,250,000	1,269,037		(8,231)			6.375	5.600	FA	30,104	79,688	01/31/2022	02/15/2029
761713-AT-3	REYNOLDS AMERICAN INC				2.B FE	501,948	109.1540	398,412	365,000	483,004		(6,460)			7.250	4.090	JD	1,176	26,463	12/09/2020	06/15/2037
761713-BB-1	REYNOLDS AMERICAN INC	RA		1	2.B FE	23,225,731	93.6060	16,381,050	17,500,000	22,708,068		(158,612)			5.850	3.780	FA	386,750	1,023,750	08/04/2020	08/15/2045
76220#-AA-8	LIFESPAN OBLIGATED GROUP				2.A	2,000,000	83.8080	1,676,158	2,000,000	2,000,000					2.990	2.990	MN	7,641	59,800	05/14/2021	05/27/2031
771367-BY-4	ROCHESTER GAS & ELECTRIC			1	1.F FE	4,224,528	105.9520	3,814,272	3,600,000	3,920,176		(24,949)			6.375	5.190	MS	76,500	229,500	08/19/2005	09/01/2033
77313L-AB-9	ROCKET MORTGAGE LLC			2	3.A FE	10,000,000	84.9530	8,495,280	10,000,000	10,000,000					4.000	4.000	AO	84,445	400,000	09/21/2021	10/15/2033
773903-AM-1	ROCKWELL AUTOMATION INC			2	1.F FE	289,307	65.0370	188,609	290,000	289,330		10			2.800	2.810	FA	3,068	8,120	08/03/2021	08/15/2061
78081B-AL-7	ROYALTY PHARMA PLC	RA		2	2.C FE	22,799,430	75.1170	17,652,495	23,500,000	22,797,557		(637)			3.300	3.530	MS	256,346	49,500	12/27/2023	09/02/2040
78081B-AP-8	ROYALTY PHARMA PLC	RA		2	2.C FE	19,042,725	67.6150	13,184,925	19,500,000	19,064,238		9,255			3.350	3.470	MS	215,935	653,250	07/19/2021	09/02/2051
783244-KF-2	TN RUTHERFORD CNTY GO 2020			2	1.B FE	4,205,837	76.3290	4,396,550	5,760,000	4,247,605		41,769			1.875	4.370	AO	27,000	54,000	06/12/2023	04/01/2038
783244-KH-8	TN RUTHERFORD CNTY GO 2020			2	1.B FE	2,472,053	72.9420	2,538,382	3,480,000	2,494,611		22,558			2.000	4.470	AO	17,400	34,800	06/12/2023	04/01/2040
78355H-KN-8	RYDER SYSTEM INC			1	2.B FE	4,776,350	97.7930	4,889,650	5,000,000	4,920,559		114,707			2.500	4.950	MS	41,667	125,000	09/22/2022	09/01/2024
78397U-AA-8	SCIL IV LLC			2	4.A FE	4,000,000	95.9930	3,839,728	4,000,000	4,000,000					5.375	5.370	MN	35,833	215,000	10/19/2021	11/01/2026
784305-B*-4	SJW GROUP				1.G	1,000,000	79.3360	793,362	1,000,000	1,000,000					3.530	3.530	MN	5,883	35,300	09/20/2019	11/01/2039
78442P-GD-2	SLM CORP			1	3.A FE	8,000,000	97.0000	7,760,000	8,000,000	8,000,000					4.200	4.200	AO	57,867	336,000	10/26/2020	10/29/2025
785592-A*-7	SABINE PASS LIQUEFACTION				2.A FE	66,500,000	93.4280	62,129,820	66,500,000	66,500,000					5.000	5.000	MS	979,028	3,325,000	02/14/2017	09/15/2037
78573N-AF-9	SABRE GLBL INC			1	4.C FE	7,000,000	95.0000	6,650,000	7,000,000	7,000,000					7.375	7.370	MS	172,083	516,250	08/20/2020	09/01/2025
78646U-AB-5	SAFEHOLD OPERATING PARTNERSHIP LP			2	2.A FE	5,468,616	81.0370	5,397,888	6,661,000	5,561,388		85,840			2.850	5.340	JJ	87,537	121,994	03/07/2023	01/15/2032
79466L-AM-6	SALESFORCE.COM INC			2	1.F FE	10,964,580	70.1530	7,716,830	11,000,000	10,965,723		482			3.050	3.060	JJ	154,702	335,500	06/29/2021	07/15/2061
797440-CC-6	SAN DIEGO GAS & ELECTRIC CO			1	1.F FE	119,332	77.8270	93,392	120,000	119,354		13			3.700	3.730	MS	1,307	4,440	03/07/2022	03/15/2052
80386W-AA-3	SASOL 5 7/8 03/27/24			1	3.A FE	866,000	99.3880	1,192,650	1,200,000	1,173,302		103,222			5.875	15.510	MS	18,408	70,500	05/20/2020	03/27/2024
80386W-AB-1	SASOL 6 1/2 09/27/28			1	3.A FE	579,400	95.2560	838,251	880,000	672,315		29,799			6.500	13.390	MS	14,936	57,200	05/05/2020	09/27/2028
808513-BC-8	CHARLES SCHWAB CORPORATION (THE)			1	1.F FE	1,997,160	100.6130	2,012,260	2,000,000	1,998,078		261			4.625	4.640	MS	25,438	92,500	03/20/2020	03/22/2030
816300-AH-0	SELECTIVE INSURANCE GROUP INC			1,2	2.B FE	10,330,950	95.7230	10,050,894	10,500,000	10,343,335		2,835			5.375	5.480	MS	188,125	564,375	02/27/2019	03/01/2049
824348-AQ-9	SHERWIN-WILLIAMS COMPANY (THE)			1	2.B FE	2,399,168	83.6900	2,493,962	2,980,000	2,416,904		16,301			4.000	5.630	JD	5,298	119,200	11/28/2022	12/15/2042
824348-AX-4	SHERWIN-WILLIAMS COMPANY (THE)			1	2.B FE	3,657,360	91.4640	3,658,560	4,000,000	3,667,969		7,229			4.500	5.110	JD	15,000	180,000	07/14/2022	06/01/2047
82967N-BM-9	SIRIUS XM RADIO INC			2	3.C FE	3,368,750	85.5490	2,994,201	3,500,000	3,393,293		11,503			3.875	4.340	MS	45,208	135,625	10/27/2021	09/01/2031
830867-AA-5	DELTA AIR LINES INC / SKYMILES				2.B FE	16,482,000	98.4810	16,231,572	16,482,000	16,482,000					4.500	4.500	JAJO	187,543	2,205,089	09/16/2020	10/20/2025
832248-AZ-1	SMITHFIELD FOODS INC			2	2.C FE	13,835,593	95.7500	13,404,944	14,000,000	13,928,794		20,884			4.250	4.420	FA	247,917	595,000	04/01/2019	02/01/2027
832248-BB-3	SMITHFIELD FOODS INC			1,2	2.C FE	2,995,538	95.7050	2,871,150	3,000,000	2,997,321		414			5.200	5.210	AO	39,000	156,000	03/28/2019	04/01/2029
832248-BC-1	SMITHFIELD FOODS INC			1	2.C FE	1,976,760	82.0920	1,641,844	2,000,000	1,983,546		2,143			3.000	3.130	AO	12,667	60,000	09/10/2020	10/15/2030
833794-AB-6	SODEXO INC			2	2.A FE	15,658,704	85.0040	17,085,804	20,100,000	15,736,124		77,420			2.718	6.500	AO	113,816		10/31/2023	04/16/2031
835495-AL-6	SONOCO PRODUCTS COMPANY			1	2.B FE	3,684,026	90.0220	3,924,959	4,360,000	3,777,816		74,543			3.125	5.660	MN	22,708	136,250	09/22/2022	05/01/2030

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
835898-AH-0	SOTHEBYS			1	4.B FE	4,713,750	96.4400	4,339,782	4,500,000	4,548,342		(55,511)			7.375	5.960	JD	27,656	331,875	01/27/2021	10/15/2027
841383-AB-8	SEHOUS 6.225 12/15/43				2.B FE	9,200,000	90.8120	9,081,200	10,000,000	9,438,057		19,515			6.225	6.950	JD	27,667	622,500	04/23/2008	12/15/2043
841383-AC-6	SEHOUS 6.225 12/15/54				2.B FE	19,727,500	88.9720	19,573,928	22,000,000	20,119,407		33,021			6.225	7.070	JD	60,867	1,369,500	05/09/2008	12/15/2054
842400-GY-3	SOUTHERN CALIFORNIA EDISON COMPANY			2	1.G FE	526,327	68.3370	362,188	530,000	526,557		82			2.950	2.980	FA	6,515	15,635	01/05/2021	02/01/2051
842587-CX-3	SOUTHERN COMPANY (THE)			1	2.B FE	3,354,392	88.0430	2,512,747	2,854,000	3,304,968		(13,638)			4.400	3.370	JJ	62,788	125,576	03/04/2020	07/01/2046
842587-DL-8	SOUTHERN COMPANY (THE)			1	2.B FE	9,989,200	104.9790	10,497,900	10,000,000	9,990,056		850			5.700	5.710	AO	120,333	584,250	10/03/2022	10/15/2032
842587-DT-1	SOUTHERN COMPANY (THE)			2	2.B FE	9,970,100	105.1520	10,515,200	10,000,000	9,970,616		516			5.700	5.730	MS	178,917		09/05/2023	03/15/2034
8426EP-AE-8	SOUTHERN COMPANY GAS CAPITAL CORPO			2	2.A FE	10,427,909	67.2010	7,056,105	10,500,000	10,431,226		1,523			3.150	3.180	MS	83,606	330,750	09/07/2021	09/30/2051
8426EP-AF-5	SOUTHERN COMPANY GAS CAPITAL CORPO			1	2.A FE	4,986,000	101.4030	5,070,150	5,000,000	4,987,405		1,120			5.150	5.180	MS	75,819	261,792	09/06/2022	09/15/2032
843646-AU-4	SOUTHERN POWER COMPANY			1	2.B FE	3,766,080	89.7630	3,590,520	4,000,000	3,773,304		4,917			4.950	5.380	JD	8,800	198,000	07/20/2022	12/15/2046
845011-AD-7	SOUTHWEST GAS CORP			2	2.A FE	4,152,580	65.5210	3,613,483	5,515,000	4,187,664		22,130			3.180	4.730	FA	66,254	175,377	06/01/2022	08/15/2051
845011-AF-2	SOUTHWEST GAS CORP			1	2.A FE	4,993,350	102.8480	5,142,400	5,000,000	4,994,634		1,187			5.800	5.830	JD	24,167	290,000	11/29/2022	12/01/2027
845467-AT-6	SOUTHWESTERN ENERGY COMPANY			2	3.A FE	2,000,000	92.5210	1,850,420	2,000,000	2,000,000					4.750	4.750	FA	39,583	95,000	12/08/2021	02/01/2032
845743-BS-1	SOUTHWESTERN PUBLIC SERVICE COMPAN			2	1.G FE	1,094,452	83.9790	1,137,076	1,354,000	1,096,108		1,656			4.400	5.860	MN	7,612	29,788	08/28/2023	11/15/2048
84756N-AG-4	SPECTRA ENERGY PARTNERS LP			1	2.A FE	2,223,875	85.6690	2,141,725	2,500,000	2,233,639		6,642			4.500	5.340	MS	33,125	112,500	07/13/2022	03/15/2045
84858D-AA-6	SPIRIT AIR 2015-1 PTT A				2.B FE	1,689,701	91.7720	1,550,679	1,689,701	1,689,701					4.100	4.100	AO	17,319	69,278	07/28/2015	10/01/2029
84859D-AA-5	SPIRE MISSOURI INC	RA		2	1.F FE	9,218,652	70.5990	6,526,878	9,245,000	9,219,988		553			3.300	3.310	JD	25,424	305,085	05/13/2021	06/01/2051
85238@-AA-1	STADCO LA LLC			2	2.C PL	57,000,000	70.0830	39,947,310	57,000,000	57,000,000					3.750	3.750	FMAN	273,125	2,137,500	07/14/2021	05/15/2056
853496-AG-2	STANDARD INDUSTRIES INC			1	3.B FE	489,563	91.8390	482,154	525,000	495,887		3,626			4.375	5.390	JJ	10,591	22,969	03/17/2022	07/15/2030
854502-AT-8	STANLEY BLACK & DECKER INC			2	2.A FE	4,994,650	105.0280	5,251,400	5,000,000	4,995,423		773			6.000	6.020	MS	95,833	150,000	03/01/2023	03/06/2028
855244-AS-8	STARBUCKS CORPORATION			2	2.A FE	4,616,000	91.1530	4,557,650	5,000,000	4,616,048		48			4.500	5.040	MN	28,750		12/27/2023	11/15/2048
855244-BA-6	STARBUCKS CORPORATION	RA		1	2.A FE	8,455,480	77.6220	8,538,420	11,000,000	8,521,145		42,841			3.500	5.040	MN	49,194	385,000	06/13/2022	11/15/2050
85571B-AY-1	STARWOOD PROPERTY TRUST INC			1	3.C FE	10,500,000	94.2430	9,895,515	10,500,000	10,500,000					4.375	4.370	JJ	211,823	459,375	01/10/2022	01/15/2027
857473-AE-2	STATE STREET BOSTON CORPORATION				1.F FE	4,730,150	105.3370	5,266,850	5,000,000	4,936,448		22,606			7.350	7.930	JD	16,333	367,500	04/24/2009	06/15/2026
858155-AE-4	STEELCASE INC			1,2	3.C FE	803,756	94.7780	859,641	907,000	803,756		(256)	909,495		5.125	5.040	JJ	21,047	46,484	12/08/2021	01/18/2029
86171#-AA-6	STONE POINT CAPITAL LLC				1.F PL	27,000,000	73.9060	19,954,701	27,000,000	27,000,000					3.200	3.200	FA	300,000	864,000	02/18/2021	02/26/2036
864486-AL-9	SUBURBAN PROPANE PARTNERS LP			2	4.A FE	981,875	90.6590	906,586	1,000,000	984,941		1,621			5.000	5.240	JD	4,167	50,000	02/10/2022	06/01/2031
86668@-AA-8	SCA 2019-1 A				1.G PL	2,322,320	94.5090	2,194,802	2,322,320	2,322,320					4.180	4.180	JD	4,315	327,524	11/19/2019	12/15/2027
86765B-AP-4	SUNOCO LOGISTICS PARTNERS OPERATIO			2	2.C FE	6,260,175	92.0120	6,900,900	7,500,000	6,271,360		11,185			5.300	6.800	AO	99,375	198,750	08/15/2023	04/01/2044
87020P-AT-4	SWEDBANK AB				1.G FE	200,000	100.2870	200,574	200,000	200,000					5.337	5.330	MS	2,995	10,674	09/12/2022	09/20/2027
871829-BD-8	SYSCO CORPORATION			1	2.B FE	3,636,409	88.7290	3,544,724	3,995,000	3,648,523		8,170			4.500	5.160	AO	44,944	179,775	07/12/2022	04/01/2046
871829-BJ-5	SYSCO CORPORATION			1	2.B FE	6,654,645	73.3420	6,600,780	9,000,000	6,716,514		41,385			3.300	5.060	FA	112,200	297,000	06/28/2022	02/15/2050
871829-BM-8	SYSCO CORPORATION			1	2.B FE	6,520,577	111.8630	6,991,438	6,250,000	6,517,649		(2,928)			6.600	6.170	AO	103,125	206,250	08/24/2023	04/01/2040
871829-BR-7	SYSCO CORPORATION			2	2.B FE	6,298,820	71.6240	5,729,920	8,000,000	6,343,073		27,112			3.150	4.410	JD	11,900	252,000	05/06/2022	12/14/2051
871829-BT-3	SYSCO CORPORATION			2	2.B FE	14,855,550	108.2500	16,237,500	15,000,000	14,855,733		183			6.000	6.130	JJ	110,000		11/06/2023	01/17/2034
87264A-AZ-8	T-MOBILE USA INC			2	2.B FE	503,436	88.3550	375,509	425,000	499,123		(1,828)			4.500	3.470	AO	4,038	19,125	06/29/2021	04/15/2050
87264A-BD-6	T-MOBILE USA INC			2	2.B FE	4,628,700	96.9930	4,849,650	5,000,000	4,646,847		18,147			3.750	6.150	AO	39,583		10/20/2023	04/15/2027
87264A-BL-8	T-MOBILE USA INC	RA		2	2.B FE	47,448,761	74.8360	35,996,116	48,100,000	47,449,173		411			3.000	3.100	FA	545,133		12/27/2023	02/15/2041
87264A-BN-4	T-MOBILE USA INC			1	2.B FE	648,570	72.2430	722,430	1,000,000	650,460		1,890			3.300	5.890	FA	12,467		08/18/2023	02/15/2051
87264A-CM-5	T-MOBILE USA INC			2	2.B FE	9,942,200	72.8350	7,283,500	10,000,000	9,944,753		1,058			3.400	3.430	AO	71,778	340,000	12/01/2021	10/15/2052
87264A-CV-5	T-MOBILE USA INC			1	2.B FE	9,984,100	102.5090	10,250,900	10,000,000	9,984,999		899			5.200	5.220	JJ	239,778	433,333	09/12/2022	01/15/2033
87264A-CW-3	T-MOBILE USA INC			1	2.B FE	16,192,560	104.1170	17,439,598	16,750,000	16,196,155		3,595			5.650	5.880	JJ	436,384		08/10/2023	01/15/2053
875127-BK-7	TAMPA ELECTRIC COMPANY				1.G FE	3,998,480	99.0410	3,961,640	4,000,000	3,999,585		759			3.875	3.890	JJ	72,764	155,000	07/07/2022	07/12/2024
87612B-BL-5	TARGA RESOURCES PARTNERS LP			2	2.C FE	7,900,720	101.3200	8,105,600	8,000,000	7,905,967		5,247			6.500	6.870	JJ	239,778		10/20/2023	07/15/2027
87612G-AA-9	TARGA RESOURCES CORP			1	2.C FE	748,613	91.9430	689,573	750,000	748,763		110			4.200	4.220	FA	13,125	31,500	03/23/2022	02/01/2033
87612G-AC-5	TARGA RESOURCES CORP			2	2.C FE	3,994,320	105.2840	4,211,360	4,000,000	3,994,332		12			6.125	6.140	MS	72,139	167,417	01/03/2023	03/15/2033
87612G-AF-8	TARGA RESOURCES PARTNERS			2	2.C FE	7,945,946	107.9270	8,580,197	7,950,000	7,945,946					6.500	6.500	MS	74,642		11/06/2023	03/30/2034
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASS			1	1.D FE	248,518	73.7340	184,335	250,000	248,602		33			3.300	3.330	MN	1,054	8,250	05/26/2021	05/15/2050
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL INC			2	3.B FE	8,000,000	84.5430	6,763,456	8,000,000	8,000,000					3.875	3.870	AO	65,444	310,000	09/21/2021	10/15/2031

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
88104U-AC-7	TERRAFORM GLOBAL OPERATING LLC			2	3.C FE	3,740,938	98.3750	3,664,469	3,725,000	3,722,092		(1,073)			6.125	5.780	MS	76,052	228,156	03/17/2022	03/01/2026
883556-CY-6	THERMO FISHER SCIENTIFIC INC			2	1.G FE	265,000	105.9040	280,645	265,000	265,000					5.404	5.400	FA	5,609		08/07/2023	08/10/2043
88579E-AC-9	3M COMPANY				1.G FE	4,139,410	108.1240	4,324,960	4,000,000	4,133,011		(6,399)			5.700	5.340	MS	67,133	228,000	12/30/2022	03/15/2037
886528-AA-6	TIERRA 6.028 9/54				2.B FE	5,830,913	95.2590	5,554,464	5,830,913	5,830,913					6.028	6.020	MS	103,494	351,487	09/13/2007	09/15/2054
88732J-AY-4	TIME WARNER CABLE INC			2	2.C FE	1,293,750	90.5200	905,200	1,000,000	1,261,045		(11,393)			5.875	3.730	MN	7,507	58,750	01/06/2021	11/15/2040
887389-AL-8	TIMKEN CO			1	2.B FE	3,842,796	91.6890	3,575,871	3,900,000	3,851,157		4,836			4.125	4.300	AO	40,219	160,875	03/22/2022	04/01/2032
89055F-AB-9	TOPBUILD CORP			1	3.B FE	168,219	90.6110	158,570	175,000	169,954		932			3.625	4.240	MS	1,868	6,344	02/09/2022	03/15/2029
89055F-AC-7	TOPBUILD CORP			2	3.B FE	6,500,000	88.9580	5,782,283	6,500,000	6,500,000					4.125	4.120	FA	101,292	268,125	09/28/2021	02/15/2032
891027-AS-3	TORCHMARK CORPORATION			2	2.A FE	3,985,480	99.1640	3,966,560	4,000,000	3,992,294		1,436			4.550	4.590	MS	53,589	182,000	09/25/2018	09/15/2028
89417E-AR-0	TRAVELERS COMPANIES INC			2	1.F FE	35,371,058	73.4520	26,057,097	35,475,000	35,376,715		2,259			3.050	3.060	JD	69,127	1,081,988	06/03/2021	06/08/2051
896239-AA-8	TRIMBLE NAVIGATION LTD	RA		1,2	2.C FE	4,960,250	98.9870	4,949,350	5,000,000	4,974,856		6,240			4.750	4.800	JD	20,171	237,500	11/19/2014	12/01/2024
896239-AC-4	TRIMBLE INC			2	2.C FE	7,246,230	100.4770	7,284,583	7,250,000	7,248,155		362			4.900	4.900	JD	15,789	355,250	07/17/2018	06/15/2028
896239-AE-0	TRIMBLE INC			2	2.C FE	6,539,717	107.0200	7,009,810	6,550,000	6,540,249		532			6.100	6.120	MS	117,645	206,434	02/23/2023	03/15/2033
89787E-AA-9	TRUSTAGE FINANCIAL GROUP INC	RA		1	2.B FE	36,732,120	87.0930	32,224,262	37,000,000	36,769,718		22,241			4.625	4.710	AO	361,264	1,711,250	03/22/2022	04/15/2032
89788M-AK-8	TRUIST FINANCIAL CORP			1	1.G FE	15,000,000	103.8020	15,570,300	15,000,000	15,000,000					6.123	6.120	AO	160,729	918,450	10/26/2022	10/28/2033
89788M-AM-4	TRUIST FINANCIAL CORP			2	1.G FE	10,098,200	96.8300	9,683,000	10,000,000	10,090,997		(7,203)			5.122	4.990	JJ	220,531	256,100	01/25/2023	01/26/2034
898813-AS-9	TUCSON ELECTRIC POWER CO			2	1.G FE	2,622,553	81.0460	2,825,264	3,486,000	2,641,504		18,951			1.500	6.010	FA	21,788		10/24/2023	08/01/2030
898813-AT-7	TUCSON ELECTRIC POWER CO			2	1.G FE	9,899,799	68.5830	6,858,300	10,000,000	9,905,150		2,109			3.250	3.300	MN	54,167	325,000	05/10/2021	05/01/2051
898813-AV-2	TUCSON ELECTRIC POWER CO			2	1.G FE	3,988,840	101.8750	4,075,000	4,000,000	3,988,840					5.500	5.510	AO	46,444	146,056	02/13/2023	04/15/2053
903192-AA-0	UNUM GROUP			2	2.C FE	3,578,610	104.6110	3,138,330	3,000,000	3,281,096		(49,424)			6.750	4.610	JD	9,000	202,500	02/16/2017	12/15/2028
906548-CU-4	UNION ELECTRIC CO			1	1.F FE	94,766	82.8110	78,671	95,000	94,774		4			3.900	3.910	AO	926	3,705	03/21/2022	04/01/2052
907818-EB-0	UNION PACIFIC CORPORATION			1	1.G FE	2,335,345	88.3490	2,410,161	2,728,000	2,359,687		24,342			3.375	4.970	FA	38,363	92,070	12/30/2022	02/01/2035
907818-FT-0	UNION PACIFIC CORPORATION	RA		2	1.G FE	49,985,500	79.9590	39,979,500	50,000,000	49,986,915		555			3.200	3.200	MN	182,222	1,600,000	05/17/2021	05/20/2041
907818-FW-3	UNION PACIFIC CORPORATION			2	1.G FE	179,964	71.0800	127,943	180,000	179,966		1			2.950	2.950	MS	1,637	5,310	09/07/2021	03/10/2052
907818-FY-9	UNION PACIFIC CORPORATION	RA		1	1.G FE	13,050,672	81.6410	10,613,330	13,000,000	13,047,060		(1,948)			3.375	3.340	FA	166,969	438,750	02/10/2022	02/14/2042
907818-GA-0	UNION PACIFIC CORPORATION			1	1.G FE	24,934	79.6610	19,915	25,000	24,935					3.850	3.860	FA	366	963	02/09/2022	02/14/2072
907818-GB-8	UNION PACIFIC CORPORATION			1	1.G FE	3,927,620	100.5680	4,022,720	4,000,000	3,933,397		5,777			4.500	4.720	JJ	80,500	155,500	12/30/2022	01/20/2033
909319-AA-3	UNITED AIRLINES INC			2.C FE	18,810,555	96.9020	18,227,729	18,810,555	18,810,555					4.300	4.300	FA	305,567	808,854	08/01/2013	08/15/2025
90932Q-AA-4	UNITED AIR 2014-2 A PTT			1.F FE	5,653,697	95.2700	5,403,393	5,671,681	5,661,937		3,820			3.750	3.820	MS	69,714	212,688	05/15/2020	09/03/2026
90983V-AA-1	MCGAFB 5.611 9/51			2.B FE	19,420,290	85.5000	16,046,462	18,767,792	19,328,112		(22,467)			5.611	5.320	MS	310,068	1,053,061	05/25/2016	09/15/2051
91153L-AA-5	UNITED WHOLESALE MTGE LLC			1	3.C FE	678,125	99.3680	695,575	700,000	688,164		5,772			5.500	6.470	MN	4,919	38,500	03/17/2022	11/15/2025
91159H-JG-6	US BANCORP			1	1.G FE	5,090,000	94.7720	4,823,895	5,090,000	5,090,000					4.967	4.960	JJ	111,662	252,820	07/19/2022	07/22/2033
91159H-JH-4	US BANCORP			1	1.G FE	2,500,000	100.6470	2,516,175	2,500,000	2,500,000					5.727	5.720	AO	27,840	143,175	10/18/2022	10/21/2026
91159H-JJ-0	US BANCORP			1	1.G FE	22,000,000	103.0230	22,665,060	22,000,000	22,000,000					5.850	5.850	AO	250,250	1,287,000	10/18/2022	10/21/2033
913017-BS-7	UNITED TECHNOLOGIES CORP			2.A FE	18,931,556	103.5630	15,486,811	14,954,000	18,545,951		(155,235)			5.700	3.670	AO	179,946	567,378	12/27/2023	04/15/2040
913229-AC-4	UNITED WHOLESALE MORTGAGE LLC			2	3.C FE	22,000,000	98.0110	21,562,420	22,000,000	22,000,000					5.750	5.750	JD	56,222	1,265,000	11/15/2021	06/15/2027
91324P-DV-1	UNITEDHEALTH GROUP INC			2	1.F FE	474,648	81.8660	331,555	405,000	472,147		(1,021)			3.875	3.100	FA	5,929	15,694	06/22/2021	08/15/2059
91324P-EE-8	UNITEDHEALTH GROUP INC	C		2	1.F FE	27,879,600	78.1390	21,878,920	28,000,000	27,891,445		4,665			3.050	3.070	MN	109,122	854,000	05/17/2021	05/15/2041
91324P-ER-9	UNITEDHEALTH GROUP INC			1	1.F FE	5,562,761	105.7900	5,641,781	5,333,000	5,544,171		(18,590)			5.350	4.790	FA	107,786	227,460	12/30/2022	02/15/2033
914453-AA-3	UNIVERSITY OF MIAMI				1.G FE	67,000	85.5280	57,304	67,000	67,000					4.063	4.060	AO	681	2,722	03/31/2022	04/01/2052
918204-BA-5	VF CORPORATION			2	2.C FE	14,163,000	95.5240	14,328,600	15,000,000	14,422,187		259,187			2.400	5.480	AO	68,000	180,000	05/17/2023	04/23/2025
918453-AA-9	VZ REPACK TRUST				2.B PL	7,035,939	34.7800	8,289,409	23,833,839	10,887,474		655,268				6.220	MON		23,105	12/12/2016	08/15/2036
91913Y-AE-0	VALERO ENERGY CORPORATION	RA		1	2.B FE	694,475	115.0020	575,010	500,000	660,788		(16,793)			7.500	3.070	AO	7,917	37,500	12/15/2021	04/15/2032
91913Y-AL-4	VALERO ENERGY CORPORATION	RA		2.B FE	38,851,528	109.6160	33,816,536	30,850,000	37,941,168		(387,948)			6.625	4.310	JD	90,836	2,043,813	01/11/2023	06/15/2037
91913Y-AP-5	VALERO ENERGY CORP			1,2	2.B FE	2,629,078	143.7590	2,192,325	1,525,000	2,462,762		(41,222)			10.500	4.760	MS	47,148	160,125	08/26/2019	03/15/2039
91913Y-BC-3	VALERO ENERGY CORPORATION	RA		1	2.B FE	2,966,689	84.8080	2,586,644	3,050,000	2,981,242		7,537			2.800	3.120	JD	7,117	85,400	01/18/2022	12/01/2031
91913Y-BD-1	VALERO ENERGY CORPORATION			1	2.B FE	9,669,985	72.6430	9,080,375	12,500,000	9,739,964		43,641			3.650	5.140	JD	38,021	456,250	07/14/2022	12/01/2051
91913Y-BE-9	VALERO ENERGY CORPORATION	RA		1	2.B FE	8,811,831	77.0280	6,932,475	9,000,000	8,817,623		3,329			4.000	4.120	JD	30,000	360,000	02/03/2022	06/01/2052
92343V-CQ-5	VERIZON COMMUNICATIONS INC			1	2.A FE	3,700,080	96.2080	3,848,320	4,000,000	3,719,079		18,999			4.400	5.250	MN	29,333	176,000	12/30/2022	11/01/2034
92343V-DR-2	VERIZON COMMUNICATIONS INC			2	2.A FE	9,044,500	96.6820	9,668,200	10,000,000	9,057,708		13,208			4.812	5.750	MS	141,687	240,600	08/29/2023	03/15/2039
92343V-FT-6	VERIZON COMMUNICATIONS INC			2	2.A FE	3,769,560	72.0520	2,882,080	4,000,000	3,792,622		9,272			2.650	3.040	MN	12,072	106,000	06/15/2021	11/20/2040
92343V-GC-2	VERIZON COMMUNICATIONS INC			2	2.A FE	500,789	76.4480	359,306	470,000	499,844		(395)			3.700	3.390	MS	4,782	17,390	08/20/2021	03/22/2061
92343V-GK-4	VERIZON COMMUNICATIONS INC	RA		2	2.A FE	25,984,920	79.6040	20,697,040	26,000,000	25,986,456		570			3.400	3.400	MS	243,100	884,000	03/11/2021	03/22/2041
92345Y-AD-8	VERISK ANALYTICS INC			2.B FE	1,229,750	98.2470	1,228,088	1,250,000	1,246,430		2,331			4.000	4.200	JD	2,222	50,000	09/28/2015	06/15/2025
92345Y-AG-1	VERISK ANALYTICS INC	RA		1	2.B FE	25,106,310	75.6220	20,039,830	26,500,000	25,153,779		25,266			3.625	3.920	MN	122,747	960,625	06/06/2022	05/15/2050
92556H-AB-3	VIACOMCBS INC	RA		1	2.C FE	35,784,161	94.8330	33,665,715	35,500,000	35,688,284		(27,077)			4.950	4.840	JJ	810,288	1,757,250	04/30/2020	01/15/2031

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92556H-AD-9	VIACOMCBS INC	RA		1	2.C FE	10,713,450	89.2500	9,817,500	11,000,000	10,784,425		20,771			4.200	4.480	MN	53,900	462,000	05/12/2020	05/19/2032
927804-FB-5	VIRGINIA ELECTRIC AND POWER CO				2.A FE	6,561,900	107.4910	6,449,460	6,000,000	6,537,720		(24,180)			6.000	5.060	MN	46,000	360,000	02/07/2023	05/15/2037
927804-FE-9	VIRGINIA ELECTRIC AND POWER CO				2.A FE	5,592,300	110.3300	5,516,500	5,000,000	5,592,139		(161)			6.350	5.140	MN	27,340		12/27/2023	11/30/2037
927804-GJ-7	VIRGINIA ELECTRIC AND POWER COMPAN			1	1.F FE	78,890	90.8090	72,647	80,000	78,920		18			4.625	4.710	MN	473	3,700	05/16/2022	05/15/2052
927804-GM-0	VIRGINIA ELECTRIC AND POWER COMPAN			2	1.F FE	46,469	103.4330	51,716	50,000	46,516		47			5.300	6.270	FA	1,001		10/27/2023	08/15/2033
92838@-AA-1	VISTA RIDGE LLC				1.F PL	8,395,106	70.5620	5,923,763	8,395,106	8,395,106					2.570	2.570	MJSD	54,538	226,574	11/19/2020	10/14/2049
929160-AZ-2	VULCAN MATERIALS COMPANY			1	2.B FE	4,625,310	93.0130	4,929,689	5,300,000	4,718,088		73,646			3.500	5.550	JD	15,458	185,500	09/22/2022	06/01/2030
929218-AA-3	VZ REPACK TRUST	@			2.B PL	13,805,656	37.7300	17,733,100	47,000,000	22,920,132		1,402,606				6.410	N/A		21,303	12/11/2015	05/15/2035
92940P-AD-6	WRKCO INC			1	2.B FE	1,669,469	100.5470	1,744,490	1,735,000	1,679,311		9,095			4.900	5.610	MS	25,032	85,015	11/30/2022	03/15/2029
92940P-AG-9	WRKCO INC	RA		1	2.B FE	2,763,455	86.1610	2,800,233	3,250,000	2,811,140		35,784			3.000	4.780	JD	4,333	97,500	08/31/2022	06/15/2033
929566-AL-1	WABASH NATIONAL CORPORATION			1	4.A FE	1,206,250	90.2320	1,127,895	1,250,000	1,217,354		5,877			4.500	5.120	AO	11,875	56,250	01/28/2022	10/15/2028
931422-AK-5	WALGREEN CO			1,2	2.C FE	4,938,000	78.5160	3,925,800	5,000,000	4,945,324		1,835			4.400	4.480	MS	64,778	220,000	11/21/2019	09/15/2042
931427-AC-2	WALGREENS BOOTS ALLIANCE INC			2	2.C FE	3,030,264	83.3180	2,249,586	2,700,000	3,002,167		(9,512)			4.800	3.990	MN	15,480	129,600	10/01/2021	11/18/2044
931427-AR-9	WALGREENS BOOTS ALLIANCE INC			1	2.C FE	3,199,560	78.2090	2,346,270	3,000,000	3,184,180		(5,032)			4.650	4.210	JD	11,625	139,500	10/06/2020	06/01/2046
931427-AT-5	WALGREENS BOOTS ALLIANCE INC	RA		1	2.C FE	81,117,580	72.6170	60,272,359	83,000,000	81,166,883		31,716			4.100	4.230	AO	718,411	3,403,000	06/09/2022	04/15/2050
94973V-AY-3	ANTHEM INC				2.B FE	2,047,705	92.8040	1,582,308	1,705,000	2,005,318		(11,686)			4.625	3.330	MN	10,076	78,856	03/10/2020	05/15/2042
949746-QZ-7	WELLS FARGO & COMPANY			5	2.A FE	40,000,000	91.9660	36,786,443	40,000,000	40,000,000					2.000	2.000	FMAN	73,333	800,000	06/21/2012	05/31/2042
949746-SW-2	WELLS FARGO & COMPANY				2.A FE	13,411,000	24.4940	12,247,000	50,000,000	15,826,831		545,409			0.300	4.550	JUL	64,583	150,000	03/07/2019	07/26/2053
95000U-2M-4	WELLS FARGO & COMPANY			2,5	2.A FE	10,798,362	95.1190	7,485,865	7,870,000	10,660,412		(68,611)			5.013	3.040	AO	95,343	394,523	12/27/2021	04/04/2051
956708-AA-9	WEST VIRGINIA UNITED HEALTH SYSTEM			1	1.F FE	512,584	88.8500	355,399	400,000	504,178		(2,811)			4.924	3.330	JD	1,641	19,696	11/24/2020	06/01/2048
957576-AA-9	WESTERN & SOUTHERN FINANCIAL GROUP				1.F FE	4,100,627	102.8640	4,114,560	4,000,000	4,092,246		(7,156)			5.750	5.430	JJ	106,056	230,000	10/03/2022	07/15/2033
95829T-AA-3	WSTGRP 6.75 3/57				1.C FE	14,387,541	107.5530	15,474,232	14,387,541	14,387,541					6.750	6.750	MS	285,952	971,159	03/06/2012	03/15/2057
96145D-AH-8	WRKCO INC			1	2.B FE	2,237,963	96.4300	2,290,213	2,375,000	2,264,176		24,534			4.000	5.250	MS	27,972	95,000	12/01/2022	03/15/2028
962166-BY-9	WEYERHAEUSER COMPANY			1	2.B FE	3,692,120	95.2250	3,809,000	4,000,000	3,728,884		35,776			4.000	5.280	AO	33,778	160,000	12/19/2022	04/15/2030
962166-CA-0	WEYERHAEUSER COMPANY	RA		1	2.B FE	1,434,038	88.7640	1,331,460	1,500,000	1,440,884		5,029			3.375	3.870	MS	15,750	50,625	08/31/2022	03/09/2033
962166-CB-8	WEYERHAEUSER COMPANY	RA		1	2.B FE	4,913,300	82.2900	4,114,500	5,000,000	4,916,081		1,560			4.000	4.100	MS	62,222	200,000	02/23/2022	03/09/2052
963320-AV-8	WHIRLPOOL CORPORATION			1	2.B FE	3,467,930	83.8810	3,355,240	4,000,000	3,484,383		11,455			4.500	5.500	JD	15,000	180,000	08/18/2022	06/01/2046
963320-AW-6	WHIRLPOOL CORPORATION			1,2	2.B FE	6,422,650	99.5790	6,472,635	6,500,000	6,455,509		7,423			4.750	4.900	FA	107,205	308,750	02/20/2019	02/26/2029
963320-AX-4	WHIRLPOOL CORPORATION	RA		1	2.B FE	11,606,302	84.2470	9,772,675	11,600,000	11,605,245		(306)			4.600	4.590	MN	68,182	533,600	06/04/2020	05/15/2050
963320-AZ-9	WHIRLPOOL CORPORATION	RA		1	2.B FE	6,240,843	97.0340	6,113,142	6,300,000	6,248,711		4,872			4.700	4.810	MN	38,658	296,100	05/02/2022	05/14/2032
963320-BA-3	WHIRLPOOL CORPORATION			2	2.B FE	9,991,400	101.8060	10,180,600	10,000,000	9,991,803		403			5.500	5.510	MS	183,333	288,750	02/14/2023	03/01/2033
96950F-AF-1	WILLIAMS PARTNERS LP				2.B FE	496,520	107.1640	407,223	380,000	483,457		(4,430)			6.300	4.000	AO	5,054	23,940	12/17/2020	04/15/2040
970648-AH-4	WILLIS NORTH AMERICA INC	RA		2	2.B FE	10,961,170	93.1440	10,245,840	11,000,000	10,964,468		710			5.050	5.070	MS	163,564	555,500	09/05/2018	09/15/2048
970648-AK-7	WILLIS NORTH AMERICA INC			1	2.B FE	801,000	77.2750	772,750	1,000,000	805,889		3,509			3.875	5.260	MS	11,410	38,750	08/05/2022	09/15/2049
97263C-AA-9	WILTON RE LTD			1	3.A FE	41,000,000	88.4640	36,270,363	41,000,000	41,000,000					6.000	6.000	AO	471,500	2,460,000	10/15/2020	12/31/2070
97650W-AG-3	WINTRUST FINANCIAL CORPORATION				2.B FE	30,039,286	90.8080	30,039,286	33,080,000	30,039,286			3,040,714		4.850	4.850	JD	111,415	1,604,380	06/03/2019	06/06/2029
978097-AG-8	WOLVERINE WORLD WIDE INC			2	5.B FE	11,194,500	78.5000	8,792,000	11,200,000	11,195,762		650			4.000	4.000	FA	169,244	448,000	01/07/2022	08/15/2029
98262P-AA-9	WW INTERNATIONAL INC			1	4.C FE	934,500	65.5750	688,536	1,050,000	960,256		13,849			4.500	6.430	AO	9,975	47,250	02/04/2022	04/15/2029
98310W-AM-0	WYNDHAM WORLDWIDE CORP			1,2	3.C FE	138,898	100.1000	138,138	138,000	138,200		(105)			6.600	6.510	AO	2,277	9,108	09/16/2015	10/01/2025
98389B-BA-7	XCEL ENERGY INC			2	2.A FE	9,986,700	103.1270	10,312,700	10,000,000	9,986,896		196			5.450	5.460	FA	224,056		07/31/2023	08/15/2033
98956P-AV-4	ZIMMER BIOMET HOLDINGS INC			1	2.B FE	828,840	85.4390	854,390	1,000,000	848,939		15,310			2.600	4.930	MN	2,672	26,000	09/01/2022	11/24/2031
BGH18D-WW-2	NEW CARDINALS STADIUM 6.18 30JUN32				2.B PL	3,221,991	98.8990	3,186,520	3,221,991	3,221,991					6.180	6.180	JUN	100,113	199,140	05/09/2007	06/30/2032
BGH37U-QQ-8	CLARION LION PPTYS FD H 4.6 14FEB24				1.G	8,000,000	99.6560	7,972,464	8,000,000	8,000,000					4.600	4.600	FA	139,022	368,000	12/05/2013	02/15/2024
BGH37W-UN-9	ARTHUR J GALLAGHER + C 4.58 27FEB24				2.B PL	7,000,000	99.6010	6,972,049	7,000,000	7,000,000					4.580	4.580	JD	111,319	320,600	12/11/2013	02/27/2024
BGH390-WU-9	JAMES CAMPBELL CO LLC 4.48 30SEP24				2.A	3,000,000	98.4100	2,952,309	3,000,000	3,000,000					4.480	4.480	JD	67,573	134,400	03/14/2014	09/30/2024

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
BGH392-4N-2	BARRIERSAFE SOLUTIONS 4.53 03APR24				2.B	5,000,000	99.3300	4,966,520	5,000,000	5,000,000					4.530	4.530	AO	55,367	226,500	03/18/2014	04/03/2024
BGH39Z-CF-7	ARTHUR J GALLAGHER + C 4.31 24JUN25				2.B PL	6,750,000	97.5450	6,584,315	6,750,000	6,750,000					4.310	4.310	JD	5,657	290,925	06/04/2014	06/24/2025
BGH3BG-Q4-6	CALIFORNIA REPUBLIC 5.25 151124 RST				2.C	4,352,711	97.7500	4,398,750	4,500,000	4,352,711			147,290		5.250	5.320	AO	41,344	236,250	10/22/2014	10/31/2024
BGH4Q2-R9-7	CVS LEASE PASS THROUGH TRUST				2.B	6,044,043	84.5050	5,107,501	6,044,043	6,044,043					3.416	3.410	MON	12,044	206,319	09/15/2016	10/10/2038
BGH4XW-VS-6	FIRST INDUSTRIAL LP				2.B FE	6,000,000	95.5870	5,735,190	6,000,000	6,000,000					4.300	4.300	AO	50,883	258,000	01/27/2017	04/20/2027
BGH53G-1U-9	ENCORE CAPITAL GROUP INC				2.C FE	3,060,000	98.9110	3,026,670	3,060,000	3,060,000					5.625	5.620	FMAN	23,906	170,880	06/30/2017	08/11/2024
BGH559-EB-1	CVS LEASE PASS THROUGH TRUST				2.B	9,583,770	86.2830	8,269,136	9,583,770	9,583,770					3.901	3.900	MON	21,809	338,560	08/02/2017	10/10/2039
BGH5CP-KN-4	HARDWOOD FUNDING LLC				1.G FE	2,000,000	87.9530	1,759,060	2,000,000	2,000,000					3.700	3.700	JD	4,933	74,000	01/18/2018	06/07/2033
BGH5ED-V6-4	MAJOR LEAGUE BASEBALL TRUST				1.F FE	2,000,000	83.4930	1,669,852	2,000,000	2,000,000					4.010	4.010	JD	4,678	80,200	02/15/2018	12/10/2038
BGH5ED-WX-4	KJ FDG SEC TL				1.G PL	66,551,733	94.8630	63,133,303	66,551,733	66,551,733					4.800	4.800	JD	4,601,402	1,312,411	03/06/2018	12/01/2049
BGH5FM-QN-2	FOOTBALL CLUB TERM NOTES				1.F FE	2,400,000	95.1340	2,283,211	2,400,000	2,400,000					3.730	3.730	AO	21,385	90,763	03/23/2018	10/05/2027
BGH5FM-QQ-5	FOOTBALL TRUST V				1.F FE	4,300,000	90.8740	3,907,591	4,300,000	4,300,000					3.980	3.980	OCT	41,834	173,517	03/23/2018	10/05/2032
BGH5K6-4K-1	FOOTBALL CLUB TERM NOTES				1.F FE	5,000,000	93.5270	4,676,330	5,000,000	5,000,000					4.060	4.060	OCT	48,494	205,819	06/06/2018	10/05/2030
BGH5K6-4M-7	FOOTBALL CLUB TERM NOTES				1.F FE	8,000,000	91.3660	7,309,312	8,000,000	8,000,000					4.210	4.210	OCT	80,458	341,478	06/06/2018	10/05/2033
BGH5V5-W2-0	MLB INFRASTRUCTURE FACILITY				1.G FE	6,000,000	90.7270	5,443,590	6,000,000	6,000,000					4.430	4.430	JD	15,505	265,800	11/29/2018	12/10/2043
BGH5X5-WT-9	ARTHUR J GALLAGHER & CO				2.B PL	21,000,000	96.3770	20,239,233	21,000,000	21,000,000					5.140	5.140	MS	323,820	1,079,400	01/18/2019	03/13/2031
BGH5X5-WU-6	HARDWOOD FUNDING LLC				1.G FE	3,000,000	85.9730	2,579,196	3,000,000	3,000,000					4.210	4.210	JD	8,420	126,300	01/16/2019	06/07/2039
BGH69Q-UH-6	PRIME PROPERTY FUND LLC				1.F	11,000,000	78.7690	8,664,546	11,000,000	11,000,000					3.260	3.260	JD	18,926	358,600	09/13/2019	12/12/2034
BGH69V-ZF-4	CVS PASS-THROUGH TRUST				2.B	20,672,842	84.4320	17,454,432	20,672,842	20,672,842					3.860	3.860	MON	46,548	799,651	09/18/2019	11/10/2041
BGH69Z-XR-1	SJW GROUP			2	1.G	4,750,000	79.3360	3,768,470	4,750,000	4,750,000					3.530	3.530	MN	27,946	167,675	09/20/2019	11/01/2039
BGH6A7-1E-5	LLC 2012-1BR				2.C PL	2,951,111	96.3650	2,843,841	2,951,111	2,951,111					3.530	3.530	AO	26,044	104,174	09/18/2019	10/01/2024
BGH6BD-0Q-5	BLUE AND GOLD TENANT LLC				1.G PL	6,100,000	78.6790	4,799,395	6,100,000	6,100,000					3.650	3.650	MS	56,281	222,650	10/22/2019	03/31/2045
BGH6BF-MR-4	GUGGENHEIM NSA NAPOLI-MIRABELLA TR			2	1.G PL	98,077,264	95.0900	93,261,670	98,077,264	98,077,264					5.000	5.000	OCT	1,225,966	4,958,246	11/27/2019	10/01/2045
BGH6CV-G5-3	SCA 2019-1 A				1.G PL	13,664,437	94.5090	12,914,123	13,664,437	13,664,437					4.180	4.180	JD	25,385	286,071	11/19/2019	12/15/2027
BGH6H5-MZ-2	CTL - AMZN PROJECT DIXIE FUNDED				1.E	24,638,578	82.7400	20,369,109	24,618,212	24,635,138		(1,417)			2.980	2.970	MON	42,795	690,380	03/04/2020	08/10/2041
BGH6JX-6H-7	DEER VALLEY-ALTERRA (EXTELL)				1.D PL	18,900,000	85.5900	16,176,510	18,900,000	18,900,000					5.000	5.000	AO	236,250	1,045,139	09/18/2020	10/01/2055
BGH6LX-NU-6	DELOITTE LLP				1.F	3,000,000	84.9360	2,548,065	3,000,000	3,000,000					3.760	3.760	MN	16,920	112,800	04/23/2020	05/07/2035
BGH6NM-54-6	HARDWOOD FUNDING LLC				1.G FE	3,000,000	83.3250	2,499,744	3,000,000	3,000,000					3.440	3.440	JD	6,880	103,200	05/28/2020	06/07/2035
BGH6PF-Y8-8	DYAL III ISSUER A				1.G PL	32,388,481	87.3340	28,286,253	32,388,481	32,388,481					4.400	4.400	JD	63,337	1,425,093	06/11/2020	06/15/2040
BGH6PL-E9-5	DYAL III ISSUER B				1.G PL	18,611,519	87.3340	16,254,240	18,611,519	18,611,519					4.400	4.400	JD	36,396	818,907	06/11/2020	06/15/2040
BGH6RD-8R-8	SER 2020-XI-C TR CTF				1.F FE	2,000,000	92.6100	1,852,208	2,000,000	2,000,000					2.970	2.970	OCT	14,190	60,225	07/17/2020	10/05/2027
BGH6RD-8S-6	SER 2020-XI-D TR CTF				1.F FE	18,000,000	86.4290	15,557,148	18,000,000	18,000,000					3.330	3.330	OCT	143,190	607,725	07/17/2020	10/05/2032
BGH6RD-8T-4	SER 2020-XI-E TR CTF				1.F FE	14,000,000	82.4830	11,547,634	14,000,000	14,000,000					3.530	3.530	OCT	118,059	501,064	07/17/2020	10/05/2035
BGH6RD-8V-9	SER 2020-XI-F TR CTF				1.F FE	16,236,000	79.1690	12,853,798	16,236,000	16,236,000					3.850	3.850	OCT	149,326	633,768	07/17/2020	10/05/2040
BGH6RG-05-7	SER 2020-XI-J TR CTF				1.F FE	6,764,000	79.1690	5,354,957	6,764,000	6,764,000					3.850	3.850	AO	62,210	264,011	07/17/2020	10/05/2040
BGH6RM-0H-8	RXR REALTY LLC				2.B PL	14,562,248	97.8420	14,872,030	15,200,000	14,976,196		127,195			6.750	7.790	AO	256,500	965,200	07/23/2020	07/17/2025
BGH6SG-XN-1	EXTELL - DEER VALLEY RESORT UPSIZE				1.D PL	9,650,000	85.5900	8,259,435	9,650,000	9,650,000					5.000	5.000	AO	945,625	378,396	12/10/2020	10/01/2055
BGH6SL-AJ-4	CHENIERE CORPUS CHRISTI HOLDINGS L				2.B FE	73,000,000	81.3230	59,365,936	73,000,000	73,000,000					3.520	3.520	JD	1,291,938	2,569,600	08/11/2020	12/31/2039
BGH6TB-M1-1	BARRY-WEHMILLER COMPANIES INC				2.C PL	6,000,000	75.5100	4,530,606	6,000,000	6,000,000					3.200	3.200	JJ	85,867	192,000	08/21/2020	01/20/2036
BGH6VP-TM-4	TFI INTERNATIONAL INC				2.B PL	14,000,000	85.5440	11,976,160	14,000,000	14,000,000					3.250	3.250	JAJO	108,694	455,000	10/23/2020	01/05/2031
BGH6VP-TN-2	TFI INTERNATIONAL INC				2.B PL	16,500,000	81.5630	13,457,912	16,500,000	16,500,000					3.350	3.350	JAJO	132,046	552,750	10/23/2020	01/05/2033
BGH6WC-F8-8	LMH FEE II				2.B PL	17,814,657	97.1800	17,395,220	17,900,000	17,818,033		2,383			4.350	4.390	JD	21,629	778,650	07/08/2022	06/21/2048
BGH6XU-WX-3	PROJECT H2OYA CLASS A				1.E PL	16,000,000	55.1510	8,824,176	16,000,000	16,000,000					3.000	3.000	JJ	221,333	482,667	12/29/2020	07/15/2053
BGH6XU-XH-7	PROJECT H2OYA CLASS B			2	1.G PL	14,000,000	65.3280	9,145,948	14,000,000	14,000,000					3.500	3.500	JJ	225,944	492,722	12/29/2020	07/16/2046
BGH6YJ-6W-8	LMH FEE II-2				2.B PL	3,000,000	97.2700	2,918,100	3,000,000	3,000,000					4.400	4.400	JD	3,667	132,000	12/07/2020	06/21/2048
BGH6YW-CR-3	CTL - NAT LOGISITICS PT MI FUNDED				1.D FE	13,226,690	80.6900	10,672,616	13,226,690	13,226,690					2.654	2.650	MON	44,855	304,893	01/20/2021	06/10/2042
BGH6ZN-PS-6	HS WILDCAT LLC				2.A PL	1,990,513	72.9420	1,451,922	1,990,513	1,990,513					3.830	3.830	JAJO	13,977	76,237	12/22/2020	12/31/2050
BGH704-UL-3	LENDLEASE ARMY PRA TL			2	1.E PL	23,241,000	91.4000	21,242,274	23,241,000	23,241,000					4.719	4.710	JJ	548,372	1,118,305	12/29/2020	07/01/2056
BGH71B-8B-3	BAIN CAPITAL HOLDINGS LP				1.D PL	65,000,000	72.4530	47,094,255	65,000,000	65,000,000					2.840	2.840	AO	428,051	1,846,000	01/26/2021	04/15/2036
BGH71B-8C-1	BAIN CAPITAL HOLDINGS LP				1.D PL	13,000,000	69.8900	9,085,661	13,000,000	13,000,000					3.410	3.410	AO	93,586	443,300	01/26/2021	04/15/2041

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
BGH72C-93-7	DYAL IV ISSUER A			2	1.F PL	7,150,000	82.1950	5,876,921	7,150,000	7,150,000					3.650	3.650	FA	93,516	260,975	02/05/2021	02/22/2041
BGH72C-9C-7	DYAL IV ISSUER B			2	1.F PL	3,850,000	82.1950	3,164,496	3,850,000	3,850,000					3.650	3.650	FA	50,355	140,525	02/05/2021	02/22/2041
BGH72R-GD-4	FLNG LIQUEFACTION 3 LLC			2	2.C FE	63,839,200	79.4800	50,739,588	63,839,200	63,839,200					3.080	3.080	JD	997,225	1,865,307	02/19/2021	06/30/2039
BGH735-3Q-6	HARDWOOD FUNDING LLC				1.G FE	1,000,000	78.9500	789,498	1,000,000	1,000,000					3.130	3.130	JD	2,087	31,300	02/18/2021	06/07/2036
BGH74T-8C-9	CEAMER FINANCE LLC			2	2.B PL	11,683,075	93.6310	11,162,213	11,921,505	11,772,370		46,896			3.690	4.360	MN	276,161	163,913	03/12/2021	03/22/2031
BGH7E0-0J-4	MAJOR LEAGUE BASEBALL TRUST 12/33				1.F FE	1,000,000	77.8500	778,503	1,000,000	1,000,000					2.490	2.490	JD	1,453	24,900	08/19/2021	12/10/2033
BGH7E0-0K-1	MAJOR LEAGUE BASEBALL TRUST 12/36				1.F FE	2,000,000	73.3850	1,467,698	2,000,000	2,000,000					2.640	2.640	JD	29,480	26,400	08/19/2021	12/10/2036
BGH7E4-X1-9	MAJOR LEAGUE BASEBALL TRUST 12/36				1.F FE	2,000,000	73.3850	1,467,698	2,000,000	2,000,000					2.640	2.640	MS	16,280	79,200	08/19/2021	12/10/2036
BGH7G6-LX-5	PERSHING SQUARE HOLDINGS LTD			2	2.B FE	56,811,900	78.5890	44,795,730	57,000,000	56,849,058		16,844			3.250	3.280	AO	463,125	1,852,500	09/28/2021	10/01/2031
BGH7G6-MH-9	JRD HOLDINGS LLC				2.B PL	21,000,000	74.3740	15,618,519	21,000,000	21,000,000					2.980	2.980	AO	133,852	625,800	10/01/2021	10/14/2036
BGH7H8-VN-1	MURPHYS BOWL LLC			2	1.F PL	9,000,000	66.8850	6,019,668	9,000,000	9,000,000					3.200	3.200	JD	144,800	368,000	10/22/2021	06/30/2056
BGH7H9-UQ-3	MURPHYS BOWL LLC				1.F PL	6,000,000	66.8850	4,013,112	6,000,000	6,000,000					3.200	3.200	JD	96,533	112,000	10/22/2021	06/30/2056
BGH7H9-UR-1	MURPHYS BOWL LLC				1.F PL	8,000,000	67.9530	5,436,256	8,000,000	8,000,000					3.300	3.300	JD	132,733	156,200	10/22/2021	06/30/2056
BGH7LW-B6-2	LENDLEASE ARMY PRA TL 2022			2	1.E PL	29,055,000	95.1900	27,657,455	29,055,000	29,055,000					5.116	5.180	JJ	759,743	1,980,212	12/08/2021	07/01/2048
BGH7MB-V6-5	EXTELL - HARD ROCK NYC			2	1.F PL	81,000,000	82.6900	66,978,900	81,000,000	81,000,000					4.000	4.000	MS	1,080,000	3,838,154	01/14/2022	03/01/2050
BGH7T6-BB-0	STAG INDUSTRIAL OPERATING PARTNERS				2.C	2,000,000	86.9530	1,739,064	2,000,000	2,000,000					4.120	4.120	JD	687	82,400	04/04/2022	06/28/2032
BGH7UM-9K-6	CLARION LION PROPERTIES FUND HOLDI				1.G IF	1,000,000	87.2830	872,832	1,000,000	1,000,000					4.430	4.430	FA	18,458	44,300	05/03/2022	08/01/2034
BGH7V0-FX-8	CLARION LION PROPERTIES FUND HOLDI				1.G IF	1,000,000	87.5130	875,127	1,000,000	1,000,000					4.330	4.330	FA	18,042	43,300	05/03/2022	08/01/2033
BGH7V9-NH-5	HOPE GAS HOLDINGS LLC				2.C PL	9,000,000	94.7540	8,527,833	9,000,000	9,000,000					4.950	4.950	JD	223,988	381,250	08/31/2022	12/31/2032
BGH7V9-QR-0	HOPE GAS HOLDINGS LLC				2.C PL	8,000,000	94.5610	7,564,880	8,000,000	8,000,000					5.100	5.100	JD	205,133	347,000	05/12/2022	12/31/2034
BGH7W5-J4-6	KJ FDG SEC TL A-2				1.G PL	16,000,000	98.4910	15,758,576	16,000,000	16,000,000					5.750	5.750	JD	1,242,000		09/01/2022	12/06/2056
BGH7Z0-3Y-5	GUGG NSA NAPOLI-MIRABELLA TR ADDON				1.G PL	6,236,319	102.2900	6,379,131	6,236,319	6,236,319					5.650	5.650	OCT	90,046	332,777	08/30/2022	10/01/2045
BGH82R-GQ-3	TEXAS EASTERN TRANSMISSION LP				1.G PL	5,000,000	104.5170	5,225,850	5,000,000	5,000,000					6.200	6.200	JD	21,528	310,000	10/13/2022	12/06/2032
BGH896-48-5	PRIME PROPERTY FUND LLC				1.G	7,000,000	97.7430	6,842,024	7,000,000	7,000,000					5.590	5.590	MS	115,216	195,650	02/17/2023	03/15/2033
BGH896-5V-3	PRIME PROPERTY FUND LLC				1.G	3,000,000	97.1320	2,913,966	3,000,000	3,000,000					5.790	5.790	MS	51,145	86,850	02/17/2023	03/15/2038
BGH89K-3V-4	PROLOGIS TARGETED US LOGISTICS FUN				1.G PL	10,000,000	96.6620	9,666,230	10,000,000	10,000,000					5.500	5.500	JD	333,056		02/22/2023	06/15/2038
BGH8CZ-JR-9	FOUNDRY JV HOLDCO LLC				1.G FE	12,000,000	98.3530	11,802,312	12,000,000	12,000,000					5.720	5.720	JAJO	125,840	276,467	04/25/2023	01/25/2038
BGH8L5-9U-9	HUNT MH BORROWER LLC FEE II			2	1.F PL	53,000,000	106.4900	56,439,700	53,000,000	53,000,000					6.200	6.190	JD	273,833	401,622	12/04/2023	12/01/2055
BGH8L5-9Y-1	HUNT FEE III 2021-1			2	1.F PL	71,392,663	106.4900	76,026,047	71,392,663	71,392,663					6.200	6.190	JD	368,862	540,998	12/04/2023	12/01/2055
BGH8L5-9Z-8	HUNT FEE III 2021-2			2	1.F PL	14,876,850	106.4900	15,842,358	14,876,850	14,876,850					6.200	6.190	JD	76,864	112,733	12/04/2023	12/01/2055
BGH8L5-UJ-0	HARDWOOD FUNDING LLC				1.G FE	9,000,000	101.9880	9,178,929	9,000,000	9,000,000					5.610	5.610	JD	131,835		08/16/2023	06/07/2034
BGH8LG-2T-5	BLUE OWL GP STAKES V A-1 A			2	1.D PL	12,175,600	103.5610	12,609,222	12,175,600	12,175,600					7.110	7.110	MS	274,134		08/23/2023	09/07/2043
BGH8LG-31-5	BLUE OWL GP STAKES V A-2 A			2	1.D PL	5,788,400	104.6440	6,057,236	5,788,400	5,788,400					7.210	7.210	MS	132,159		08/23/2023	09/07/2043
BGH8M8-8Z-2	BLUE OWL GP STAKES V A-1 B			2	1.D PL	12,224,400	103.5610	12,659,760	12,224,400	12,224,400					7.110	7.110	MS	275,232		08/23/2023	09/07/2043
BGH8M8-90-8	BLUE OWL GP STAKES V A-2 B			2	1.D PL	5,811,600	104.6440	6,081,514	5,811,600	5,811,600					7.210	7.210	MS	132,689		08/23/2023	09/07/2043
BGH8PY-0H-0	CHESAPEAKE UTILITIES CORPORATION				2.B Z	15,000,000	103.4530	15,517,905	15,000,000	15,000,000					6.440	6.440	JD	8,050		10/31/2023	12/28/2027
BGH8PY-0S-6	CHESAPEAKE UTILITIES CORPORATION				2.B Z	5,000,000	106.0230	5,301,145	5,000,000	5,000,000					6.620	6.620	JD	2,758		10/31/2023	12/28/2030
BGH8RD-LN-8	CLIFFWATER CORPORATE LENDING FUND				1.C Z	17,000,000	102.9090	17,494,564	17,000,000	17,000,000					7.230	7.230	JJ	40,970		11/17/2023	01/20/2031
BGH8RD-LQ-1	CLIFFWATER CORPORATE LENDING FUND				1.C Z	21,000,000	103.9170	21,822,486	21,000,000	21,000,000					7.400	7.400	JJ	51,800		11/17/2023	01/20/2034
G0066R-AD-6	ABQKQD 1 7/8 09/08/25				1.F FE	1,923,720	93.5050	1,944,908	2,080,000	1,962,783		39,063			1.875	5.420	MS	12,242	19,500	05/31/2023	09/08/2025
M7301Y-AB-8	NTBKKK 1 5/8 09/15/27			2	1.E FE	1,111,125	90.5120	1,176,651	1,300,000	1,152,102		35,518			1.625	5.020	MS	6,220	21,125	11/07/2022	09/15/2027
P58072-AS-1	CMPCCI 3.85 01/13/30			2	2.B FE	1,015,000	92.7860	1,039,205	1,120,000	1,023,374		8,374			3.850	5.550	JJ	20,123	21,560	05/12/2023	01/13/2030
U4034G-AA-1	GGBRBZ 4 1/4 01/21/30			1	2.C FE	1,225,725	94.9170	1,101,040	1,160,000	1,203,873		(7,040)			4.250	3.490	JJ	21,911	49,300	03/23/2021	01/21/2030
U9841M-AA-0	WPROIN 1 1/2 06/23/26			1	1.G FE	1,292,578	91.8330	1,285,662	1,400,000	1,335,056		24,684			1.500	3.470	JD	467	21,000	03/31/2022	06/23/2026
008911-BK-4	AIR CANADA		A	2	3.A FE	2,500,000	95.5390	2,388,475	2,500,000	2,500,000					3.875	3.870	FA	36,597	96,875	07/27/2021	08/15/2026

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
009088-AA-3	AIR CANADA		A		1.E FE	13,405,139	91.9290	12,323,170	13,405,139	13,405,139					3.750	3.750	JD	22,342	502,693	12/01/2015	12/15/2027
009088-AB-1	AIR CANADA		A		2.B FE	7,987,789	91.6350	7,311,757	7,979,227	7,982,516		(888)			4.125	4.110	JD	14,629	329,143	12/04/2015	12/15/2027
009090-AA-9	AIR CANADA 2015-1A PTT		A		1.F FE	15,554,632	94.0160	14,623,874	15,554,632	15,554,632					3.600	3.600	MS	164,879	552,306	03/11/2015	09/15/2027
00909D-AA-1	ACACN 2020-2 A		A		1.F FE	5,606,013	97.9790	5,492,709	5,606,013	5,606,013					5.250	5.250	AO	73,579	294,316	09/09/2020	04/01/2029
01626P-AG-1	ALIMENTATION COUCHE-TARD INC		A	1	2.A FE	843,980	83.3170	833,170	1,000,000	848,319		3,014			4.500	5.670	JJ	19,375	45,000	07/14/2022	07/26/2047
01626P-AN-6	ALIMENTATION COUCHE-TARD INC		A		2.A FE	17,180,650	75.9600	16,711,200	22,000,000	17,311,257		81,803			3.800	5.320	JJ	362,267	836,000	06/01/2022	01/25/2050
01626P-AP-1	ALIMENTATION COUCHE-TARD INC	RA	A	2	2.A FE	69,341,209	75.2830	51,933,978	68,985,000	69,306,985		(14,091)			3.439	3.400	MN	316,319	2,372,394	06/25/2021	05/13/2041
01626P-AQ-9	ALIMENTATION COUCHE-TARD INC		A	1	2.A FE	3,476,856	73.7390	3,465,733	4,700,000	3,505,443		18,735			3.625	5.410	MN	22,717	170,375	06/22/2022	05/13/2051
063679-2J-2	BANK OF MONTREAL		A	1,2,5	1.C FE	35,000,000	87.9700	30,789,663	35,000,000	35,000,000					2.000	2.000	JAJO	138,056	700,000	09/25/2012	10/20/2042
06368L-AQ-9	BANK OF MONTREAL		A	1	1.F FE	2,998,680	100.2680	3,008,040	3,000,000	2,998,994		243			4.700	4.710	MS	41,908	141,000	09/07/2022	09/14/2027
06368L-WT-9	BANK OF MONTREAL		A		1.F FE	10,000,000	101.5640	10,156,400	10,000,000	10,000,000					5.920	5.920	MS	157,867		09/18/2023	09/25/2025
064159-HB-5	BANK OF NOVA SCOTIA		A		2.A FE	10,999,120	98.3530	10,818,830	11,000,000	10,999,796		98			4.500	4.500	JD	20,625	495,000	12/09/2015	12/16/2025
06417X-AP-6	BANK OF NOVA SCOTIA		A		1.F FE	7,994,400	99.8280	7,986,240	8,000,000	7,995,018		618			4.850	4.860	FA	161,667	192,922	01/24/2023	02/01/2030
06418G-AC-1	BANK OF NOVA SCOTIA		A		1.F FE	9,996,600	100.4350	10,043,500	10,000,000	9,997,504		904			5.450	5.460	JD	28,764	272,500	06/05/2023	06/12/2025
11271L-AA-0	BROOKFIELD FINANCE INC		A	1,2	1.G FE	15,108,932	97.6920	14,903,892	15,256,000	15,214,400		15,968			4.250	4.370	JD	52,231	648,380	05/25/2016	06/02/2026
11271L-AB-8	BROOKFIELD FINANCE INC		A	2	1.G FE	13,150,380	86.9240	12,169,374	14,000,000	13,113,030		(13,076)			4.700	5.120	MS	184,606	94,000	12/27/2023	09/20/2047
11271L-AD-4	BROOKFIELD FINANCE INC		A	1,2	1.G FE	16,470,465	99.3760	16,397,040	16,500,000	16,482,841		2,912			4.850	4.870	MS	208,954	800,250	01/24/2019	03/29/2029
11271L-AF-9	BROOKFIELD FINANCE INC		A	1	1.G FE	13,973,620	73.1240	10,237,332	14,000,000	13,975,346		417			3.500	3.500	MS	123,861	490,000	01/26/2021	03/30/2051
11271L-AJ-1	BROOKFIELD FINANCE INC		A	1	1.G FE	2,643,600	71.0580	2,842,332	4,000,000	2,663,461		17,694			3.625	6.130	FA	54,778	145,000	11/16/2022	02/15/2052
11271L-AK-8	BROOKFIELD FINANCE INC		A	2	1.G FE	15,000,000	106.3790	15,956,790	15,000,000	15,000,000					6.350	6.350	JJ	71,438		11/27/2023	01/05/2034
125491-AP-5	CI FINANCIAL CORP		A	2	2.B FE	495,857	59.0470	283,425	480,000	495,131		(309)			4.100	3.910	JD	875	19,680	07/20/2021	06/15/2051
13648T-AG-2	CANADIAN PACIFIC RAILWAY COMPANY		A	2	2.B FE	4,224,490	76.7720	4,222,460	5,500,000	4,240,249		15,759			3.500	5.080	MN	32,083	102,667	04/19/2023	05/01/2050
286181-AH-5	ELEMENT FLEET MANAGEMENT CORP		A	2	2.A FE	10,000,000	101.8250	10,182,500	10,000,000	10,000,000					6.271	6.270	JD	8,710	313,550	06/21/2023	06/26/2026
29250N-AJ-4	ENBRIDGE INC		A	1	2.A FE	3,520,080	85.3720	3,414,880	4,000,000	3,537,767		12,099			4.500	5.440	JD	10,500	180,000	07/12/2022	06/10/2044
29250N-BC-8	ENBRIDGE INC		A		2.C FE	496,225	92.1400	419,237	455,000	484,729		(3,999)			5.750	4.540	JJ	12,064	26,163	07/20/2021	07/15/2080
29250N-BE-4	ENBRIDGE INC		A	2	2.A FE	17,969,190	72.8370	13,839,030	19,000,000	17,993,625		15,929			3.400	3.670	FA	269,167	646,000	05/06/2022	08/01/2051
29250N-BY-0	ENBRIDGE INC		A	2	2.A FE	9,034,615	107.0020	9,683,681	9,050,000	9,034,737		122			6.200	6.230	MN	81,048		11/06/2023	11/15/2030
29250N-BZ-7	ENBRIDGE INC		A	2	2.A FE	1,997,400	116.3030	2,326,060	2,000,000	1,997,400					6.700	6.710	MN	19,356		11/06/2023	11/15/2053
303901-AE-2	FAIRFAX FINANCIAL HOLDINGS LTD		A		2.B FE	6,496,805	108.9030	7,606,875	6,985,000	6,644,268		13,196			7.750	8.350	JJ	249,617	541,338	11/20/1998	07/15/2037
303901-BB-7	FAIRFAX FINANCIAL HOLDINGS LTD		A	1	2.B FE	2,947,380	98.4500	2,953,500	3,000,000	2,960,510		8,016			4.850	5.190	AO	29,908	145,500	05/04/2022	04/17/2028
303901-BH-4	FAIRFAX FINANCIAL HOLDINGS LTD		A	2	2.B FE	1,997,300	87.8770	1,757,532	2,000,000	1,997,974		246			3.375	3.390	MS	22,125	67,500	03/01/2021	03/03/2031
303901-BK-7	FAIRFAX FINANCIAL HOLDINGS LTD		A	1	2.B FE	5,492,080	99.9030	5,494,665	5,500,000	5,492,927		622			5.625	5.640	FA	116,016	309,375	08/11/2022	08/16/2032
45823T-AL-0	INTACT FINANCIAL CORP		A	1	1.G FE	10,000,000	100.1620	10,016,220	10,000,000	10,000,000					5.459	5.450	MS	150,123	545,900	09/15/2022	09/22/2032
63307C-AA-9	NATIONAL BANK OF CANADA		A	5	1.D FE	10,000,000	86.2470	8,624,701	10,000,000	10,000,000					2.000	2.000	JAJO	33,889	200,000	11/01/2012	10/31/2042
66978Q-AE-1	NOVA GAS TRANSMISSION				2.A FE	2,454,040	102.5620	2,051,240	2,000,000	2,090,157		(30,908)			7.500	5.630	FA	54,583	150,000	10/05/2005	08/20/2026
683720-AC-0	OPEN TEXT HOLDINGS INC		A	2	3.C FE	4,000,000	88.3870	3,535,480	4,000,000	4,000,000					4.125	4.120	JD	13,750	165,000	11/09/2021	12/01/2031
70137W-AL-2	PARKLAND CORP		A	2	3.B FE	13,000,000	92.0000	11,960,000	13,000,000	13,000,000					4.625	4.620	MN	100,208	601,250	11/08/2021	05/01/2030
775109-AX-9	ROGERS COMMUNICATIONS INC		A	1	2.C FE	2,761,680	88.0770	2,642,310	3,000,000	2,771,548		6,860			4.500	5.120	MS	39,750	135,000	07/25/2022	03/15/2043
775109-BG-5	ROGERS COMMUNICATIONS INC		A	1	2.C FE	7,060,780	83.3580	6,668,640	8,000,000	7,087,604		18,831			4.300	5.120	FA	129,956	344,000	07/26/2022	02/15/2048
775109-BP-5	ROGERS COMMUNICATIONS INC		A	1	2.C FE	17,626,593	75.9880	17,097,300	22,500,000	17,761,249		85,547			3.700	5.180	MN	106,375	832,500	06/28/2022	11/15/2049
775109-BZ-3	ROGERS COMMUNICATIONS INC		A	1	2.C FE	990,909	88.2110	882,113	1,000,000	990,545		(589)			4.500	4.570	MS	13,250	138,522	03/07/2022	03/15/2042
780082-AD-5	ROYAL BANK OF CANADA		A		1.G FE	38,517,396	99.1530	38,273,058	38,600,000	38,579,621		9,161			4.650	4.670	JJ	767,818	1,794,900	01/22/2016	01/27/2026
78016F-ZU-1	ROYAL BANK OF CANADA		A		1.E FE	9,980,200	104.7660	10,476,600	10,000,000	9,984,245		3,554			6.000	6.040	MN	100,000	610,000	10/20/2022	11/01/2027
78016F-ZX-5	ROYAL BANK OF CANADA		A		1.E FE	4,993,200	101.6900	5,084,500	5,000,000	4,993,584		384			5.000	5.010	FA	104,167	138,194	01/09/2023	02/01/2033
86828L-AC-6	SUPERIOR PLUS/GEN PRTNR		A	2	3.C FE	1,000,000	92.7270	927,270	1,000,000	1,000,000					4.500	4.500	MS	13,250	45,000	03/01/2021	03/15/2029
87971M-BW-2	TELUS CORPORATION		A	1	2.B FE	1,994,260	89.0380	1,780,760	2,000,000	1,995,093		498			3.400	3.430	MN	9,067	68,000	02/23/2022	05/13/2032
884903-BH-7	THOMSON REUTERS CORP		A		2.A FE	1,233,088	103.6590	1,295,738	1,250,000	1,233,124		36			5.850	5.980	AO	15,438		12/11/2023	04/15/2040
89115A-2H-4	TORONTO-DOMINION BANK		A		1.E FE	5,000,000	99.9890	4,999,450	5,000,000	5,000,000					4.693	4.690	MS	69,091	234,650	09/08/2022	09/15/2027
891160-MJ-9	TORONTO-DOMINION BANK		A	1,2	1.F FE	9,964,160	95.9400	9,594,000	10,000,000	9,978,864		2,326			3.625	3.650	MS	106,736	362,500	02/10/2017	09/15/2031
89356B-AE-8	TRANSCANADA TRUST		A		2.C FE	502,509	85.8580	390,655	455,000	487,938		(5,068)			5.500	4.050	MS	8,388	25,025	07/20/2021	09/15/2079
94106B-AF-8	WASTE CONNECTIONS INC		A	1	2.A FE	3,744,220	97.0970	3,883,880	4,000,000	3,764,308		20,088			4.200	5.010	JJ	77,467	152,600	12/30/2022	01/15/2033
98462Y-AC-4	YAMANA GOLD INC		A	2	2.C FE	2,499,750	96.5850	2,414,635	2,500,000	2,499,871		29			4.625	4.620	JD	5,139	119,375	11/29/2017	12/15/2027
BGH4P3-7K-3	AGNICO-EAGLE MINES LIMITED		A		2.B	16,000,000	97.9740	15,675,888	16,000,000	16,000,000					4.840	4.840	JD	389,351	774,400	06/14/2016	06/30/2026

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
BGH50H-4J-2	AGNICO EAGLEMINES LIMITED		A		2.A FE	6,000,000	95.1790	5,710,764	6,000,000	6,000,000					4.740	4.740	JD	143,780	284,400	06/29/2017	06/29/2029
BGH5CP-KM-6	AGNICO EAGLEMINES LIMITED		A		2.A FE	29,600,000	89.6040	26,522,784	29,600,000	29,600,000					4.630	4.630	AO	327,392	1,370,480	01/17/2018	04/05/2033
BGH6JE-UO-9	AGNICO ENERGY MINES LTD		A		2.A FE	10,000,000	79.5620	7,956,150	10,000,000	10,000,000					2.880	2.880	AO	67,200	288,000	03/05/2020	04/05/2032
BGH8NV-8Z-0	TFI INTERNATIONAL INC		A		2.B PL	8,000,000	105.4780	8,438,264	8,000,000	8,000,000					6.790	6.790	JAJO	117,693		10/04/2023	10/13/2036
BGH8NV-92-2	TFI INTERNATIONAL INC		A		2.B PL	16,000,000	105.9220	16,947,472	16,000,000	16,000,000					7.110	7.110	JAJO	246,480		10/04/2023	10/13/2043
00080Q-AF-2	ABN AMRO BANK NV		D		2.B FE	13,076,149	97.9860	12,610,798	12,870,000	12,914,332		(26,583)			4.750	4.520	JJ	259,813	611,325	02/10/2017	07/28/2025
00084D-AL-4	ABN AMRO BANK NV		D		2.B FE	27,951,560	97.7450	27,368,600	28,000,000	27,986,758		5,330			4.800	4.820	AO	272,533	1,344,000	04/11/2016	04/18/2026
00131L-AK-1	AIA GROUP LTD		D	1	1.F FE	27,019,505	75.8790	20,487,330	27,000,000	27,016,713		(875)			3.200	3.190	MS	252,000	864,000	09/10/2020	09/16/2040
00131L-AN-5	AIA GROUP LTD	RA	D	1	1.E FE	7,465,500	103.1670	7,737,525	7,500,000	7,472,818		6,207			5.625	5.730	AO	77,344	421,875	10/18/2022	10/25/2027
00182Y-AA-3	ANZ BANK NEW ZEALAND LTD		D	2	1.G FE	5,000,000	100.3220	5,016,100	5,000,000	5,000,000					5.548	5.540	FA	107,878	277,400	08/02/2022	08/11/2032
00185A-AH-7	AON PLC		C	1	2.A FE	8,113,125	91.3860	8,866,270	9,702,000	8,155,051		34,570			4.750	6.090	MN	58,886	460,845	10/13/2022	05/15/2045
009279-AC-4	AIRBUS GROUP SE		D	1	1.F FE	3,307,653	86.5260	2,509,254	2,900,000	3,274,547		(11,106)			3.950	3.150	AO	25,774	114,550	11/25/2020	04/10/2047
013822-AE-1	ALCOA NEDERLAND HOLDING BV		D	1	2.C FE	18,000,000	97.4630	17,543,322	18,000,000	18,000,000					5.500	5.500	JD	44,000	990,000	07/08/2020	12/15/2027
013822-AG-6	ALCOA NEDERLAND HOLDING BV		D	2	2.C FE	5,000,000	92.7310	4,636,570	5,000,000	5,000,000					4.125	4.120	MS	52,135	206,250	03/08/2021	03/31/2029
01609W-AU-6	BABA 4 12/06/37		D	1	1.E FE	579,889	86.3270	569,758	660,000	584,924		3,610			4.000	5.150	JD	1,833	26,400	08/04/2022	12/06/2037
01609W-AV-4	BABA 4.2 12/06/47		D	1	1.E FE	7,087,618	81.7950	7,132,524	8,720,000	7,128,188		30,343			4.200	5.590	JD	25,433	366,240	03/30/2023	12/06/2047
018820-AA-8	ALLIANZ SE		D		1.G FE	10,001,500	88.6660	8,866,610	10,000,000	10,000,064		11			3.500	3.500	APR	234,306	350,000	11/10/2020	12/31/2070
018820-AB-6	ALLIANZ SE		D	2,5	1.G FE	9,000,990	78.9300	7,103,682	9,000,000	8,999,974					3.200	3.200	APR	192,800	288,000	09/01/2021	12/31/2070
01959E-AC-2	ALLIED WORLD ASSURANCE CO HOLDINGS		D	2	2.B FE	3,887,320	97.3640	3,894,560	4,000,000	3,891,142		3,822			4.350	5.940	AO	29,967		12/05/2023	10/29/2025
02156L-AA-9	ALTICE FRANCE SA		D	2	4.C FE	1,409,000	92.1830	1,290,562	1,400,000	1,403,966		(1,095)			8.125	8.010	FA	47,396	113,750	07/18/2018	02/01/2027
02156L-AH-4	ALTICE FRANCE SA (FRANCE)		D	2	4.C FE	1,079,703	78.4120	842,933	1,075,000	1,077,793		(905)			5.500	5.390	AO	12,482	59,125	10/15/2021	10/15/2029
034863-AV-2	ANGLO AMERICAN CAPITAL PLC		D	1	2.A FE	13,987,260	99.4930	13,929,062	14,000,000	13,996,495		2,644			5.375	5.390	AO	188,125	752,500	03/30/2020	04/01/2025
034863-AW-0	ANGLO AMERICAN CAPITAL PLC		D	1	2.A FE	20,429,604	101.4980	19,792,188	19,500,000	20,160,753		(96,261)			5.625	4.910	AO	274,219	1,096,875	01/31/2023	04/01/2030
034863-AX-8	ANGLO AMERICAN CAPITAL PLC		D	1	2.A FE	3,405,880	85.0680	3,402,720	4,000,000	3,465,429		59,549			2.625	4.990	MS	32,375	105,000	02/03/2023	09/10/2030
034863-AY-6	ANGLO AMERICAN CAPITAL PLC		D	1	2.A FE	9,513,163	75.9390	7,973,564	10,500,000	9,541,379		16,131			3.950	4.520	MS	127,881	414,750	05/06/2022	09/10/2050
034863-BA-7	ANGLO AMERICAN CAPITAL PLC		D	1	2.A FE	1,864,734	85.0440	1,633,695	1,921,000	1,875,393		5,530			2.875	3.240	MS	15,955	55,229	01/18/2022	03/17/2031
034863-BB-5	ANGLO AMERICAN CAPITAL PLC		D	1	2.B FE	5,527,995	93.7920	5,627,520	6,000,000	5,598,893		64,550			3.875	5.340	MS	67,813	232,500	11/28/2022	03/16/2029
034863-BC-3	ANGLO AMERICAN CAPITAL PLC		D	1	2.A FE	1,696,200	85.7740	1,715,480	2,000,000	1,702,279		4,096			4.750	5.830	MS	27,708	95,000	07/12/2022	03/16/2052
034863-BD-1	ANGLO AMERICAN CAPITAL PLC		D	2	2.A FE	20,315,800	101.0210	20,810,326	20,600,000	20,324,243		8,443			5.500	5.710	MN	201,422	566,500	07/07/2023	05/02/2033
03718N-AB-2	ANTOLN 5 5/8 05/13/32		D	1	2.B FE	1,728,514	99.6010	1,752,978	1,760,000	1,732,501		2,484			5.625	5.860	MN	13,200	99,000	05/10/2022	05/13/2032
03938L-AP-9	ARCELORMITTAL		D	1,2	2.C FE	6,223,827	108.1710	5,711,429	5,280,000	6,098,090		(31,840)			7.000	5.510	AO	78,027	369,600	09/09/2019	10/15/2039
03938L-BA-1	ARCELORMITTAL		D	1,2	2.C FE	4,985,750	98.4550	4,922,750	5,000,000	4,995,039		2,103			4.550	4.590	MS	69,514	227,500	03/06/2019	03/11/2026
04342J-AA-5	ASB BANK LTD		D	2	1.G FE	3,000,000	98.2010	2,946,030	3,000,000	3,000,000					5.284	5.280	JD	6,165	158,520	06/08/2022	06/17/2032
04916W-AA-2	ATLANTICA SUSTAINABLE INFRASTRUCTU		D	1	3.A FE	1,301,125	93.7190	1,265,209	1,350,000	1,314,096		7,069			4.125	4.790	JD	2,475	55,688	02/22/2022	06/15/2028
052528-AM-8	AUST & NZ BANKING GROUP		D	1	2.A FE	17,171,496	80.6490	13,911,901	17,250,000	17,179,095		5,037			2.570	2.600	MN	44,333	443,325	02/07/2022	11/25/2035
052528-AP-1	AUSTRALIA AND NEW ZEALAND BANKING		D		2.A FE	18,000,000	106.8830	19,238,940	18,000,000	18,000,000					6.742	6.740	JD	77,533	1,213,560	11/29/2022	12/08/2032
05330G-AA-2	AUTORIDAD DEL CANAL DE PANAMA		D		1.G FE	2,946,960	90.1950	2,705,850	3,000,000	2,963,766		2,457			4.950	5.090	JJ	62,700	148,500	09/24/2015	07/29/2035
054536-AC-1	AXA SA		D	1,2	2.A FE	6,715,486	107.9770	7,477,407	6,925,000	6,743,653		2,599			6.379	6.590	JD	20,860	441,746	04/11/2007	12/14/2049
055451-BF-4	BHP BILLITON FINANCE (USA) LTD		D	2	1.F FE	981,990	109.0360	1,090,360	1,000,000	982,064		74			5.500	5.620	MS	17,264		09/05/2023	09/08/2053
05565A-LQ-4	BNP PARIBAS SA		D		2.C FE	604,907	79.7920	482,743	605,000	604,948		2			4.500	4.500	FA	9,529	27,225	12/16/2020	12/31/2049
05565Q-DV-7	BP CAPITAL MARKETS PLC		D		2.A FE	55,180,000	94.9800	52,238,890	55,000,000	55,124,109		(17,012)			4.875	4.830	JD	67,031	2,681,250	07/10/2020	12/31/2099
05578A-E4-6	BPCE SA		D		1.E FE	2,992,470	98.7680	2,963,040	3,000,000	2,994,474		1,396			4.750	4.800	JJ	64,125	142,500	07/11/2022	07/19/2027
05579T-VB-9	BNP PARIBAS		D		2.A FE	999,050	97.9300	979,300	1,000,000	999,648		100			4.625	4.630	MS	13,875	46,250	03/06/2017	03/13/2027
05583J-AM-4	BPCE SA		D	2	2.A FE	32,650,000	100.3860	32,776,029	32,650,000	32,650,000					5.748	5.740	JJ	865,377	1,876,722	07/11/2022	07/19/2033
05890M-AB-9	BCICI 2 7/8 10/14/31		D	2	1.G FE	1,552,176	85.3460	1,348,467	1,580,000	1,557,627		2,507			2.875	3.080	AO	9,716	45,425	10/06/2021	10/14/2031
05964H-AB-1	BANCO SANTANDER SA		D		1.G FE	35,579,772	96.8620	34,773,458	35,900,000	35,779,539		33,501			4.250	4.360	AO	339,056	1,525,750	04/04/2017	04/11/2027
05969L-AA-9	BANCO INBURSA SA		D	1	2.C FE	23,263,510	99.0120	23,465,844	23,700,000	23,674,580		57,283			4.125	4.370	JD	67,891	977,625	12/16/2016	06/06/2024
05969L-AB-7	BANCO INBURSA CONCESIONARIA PAC		D		2.C FE	16,760,470	96.6670	16,433,390	17,000,000	16,909,384		25,099			4.375	4.550	AO	165,278	743,750	04/06/2017	04/11/2027
05970A-AA-0	BANCO NACIONAL DE COMERCIO EXTERIO		D		2.B FE	19,943,800	97.7680	19,553,600	20,000,000	19,988,093		6,277			4.375	4.410	AO	187,153	875,000	10/06/2015	10/14/2025
06326B-AA-7	BANK LEUMI LE-ISRAEL BM		D	1	2.B FE	879,060	90.2150	884,107	980,000	883,492		4,432			3.275	4.940	JJ	16,048		08/09/2023	01/29/2031
06738E-AN-5	BARCLAYS BANK PLC		D		2.A FE	980,460	98.6350	986,350	1,000,000	994,139		2,691			4.375	4.680	JJ	20,538	43,750	05/14/2018	01/12/2026

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
06738E-AP-0	BARCLAYS PLC		D		2.A FE	37,741,094	99.3520	36,993,717	37,235,000	37,380,258		(56,683)			5.200	5.020	MN	263,541	1,936,220	08/03/2016	05/12/2026
06738E-BD-6	BARCLAYS PLC		D	2	2.A FE	9,500,000	98.1670	9,325,865	9,500,000	9,500,000					4.972	4.970	MN	59,043	472,340	05/09/2018	05/16/2029
085209-AJ-3	BERMUD 5.0 07/11/2032		D	1	1.E FE	5,960,880	99.2000	5,952,000	6,000,000	5,965,459		3,169			5.000	5.080	JJ	138,333	300,000	07/11/2022	07/11/2032
09659W-2U-7	BNP PARIBAS SA		D	2	1.G FE	8,000,000	84.9730	6,797,840	8,000,000	8,000,000					3.132	3.130	JJ	112,056	250,560	01/12/2022	01/20/2033
10552T-AH-0	BRFSBZ 5 3/4 09/21/50		D	1	3.C FE	4,258,321	73.9020	3,007,811	4,070,000	4,250,065		(3,103)			5.750	5.430	MS	65,007	234,025	02/05/2021	09/21/2050
11042A-AA-2	BRITISH AIRWAYS PLC		D		1.E FE	2,925,123	99.6130	2,913,817	2,925,123	2,925,123					4.625	4.620	MJSD	4,134	135,287	06/25/2013	06/20/2024
11042C-AA-8	IAGLN 2021-1 A		D		1.E FE	7,260,532	85.4600	6,382,336	7,468,223	7,282,440		22,156			2.900	3.160	MJSD	9,625	213,226	12/21/2023	03/15/2035
11044M-AA-4	BRITISH AIR 20-1 A PPT		D		1.G FE	6,250,581	93.0990	6,030,746	6,477,785	6,276,290		31,762			4.250	4.670	FMAN	35,178	275,306	07/13/2022	11/15/2032
111021-AE-1	BRITISH TELECOMMUNICATIONS PUBLIC		D		2.B FE	3,077,622	123.7400	2,474,796	2,000,000	2,832,917		(106,378)			9.625	2.950	JD	8,556	192,500	08/24/2021	12/15/2030
11102A-AF-8	BRITISH TELECOMMUNICATIONS PLC		D	2,5	3.A FE	11,950,000	92.2410	11,022,764	11,950,000	11,950,000					4.250	4.250	FA	180,578	507,875	11/16/2021	11/23/2081
11102A-AG-6	BRITISH TELECOMMUNICATIONS PLC		D	2,5	3.A FE	71,000,000	85.4900	60,697,758	71,000,000	71,000,000					4.875	4.870	MN	365,354	3,461,250	11/16/2021	11/23/2081
12661P-AB-5	CSL FINANCE PLC		D	1	1.G FE	9,992,806	97.3310	9,733,100	10,000,000	9,994,339		926			4.050	4.060	AO	72,000	405,000	04/20/2022	04/27/2029
12661P-AD-1	CSL FINANCE PLC		D	1	1.G FE	9,544,364	95.3040	9,053,880	9,500,000	9,541,886		(1,498)			4.625	4.580	AO	78,111	439,375	04/20/2022	04/27/2042
151191-BD-4	CELARA 5 1/2 11/02/47		D	1	2.C FE	3,123,675	86.0450	2,288,797	2,660,000	3,096,532		(10,656)			5.500	4.360	MN	23,977	146,300	06/25/2021	11/02/2047
151191-BL-6	CELULOSA ARAUCO Y CONSTITUCION SA		D	1	2.C FE	386,925	81.9690	270,497	330,000	383,606		(1,166)			5.150	4.110	JJ	7,176	16,995	01/11/2021	01/29/2050
16412E-AA-5	CHEPLAPHARM ARZNEIMITTEL GMBH		D	1	4.A FE	2,950,950	94.5510	2,789,249	2,950,000	2,949,886		(511)			5.500	5.470	JJ	74,815	162,250	02/14/2022	01/15/2028
168863-DV-7	CHILE (REPUBLIC OF)		D	1	1.F FE	2,997,960	89.0790	2,672,370	3,000,000	2,998,232		144			3.500	3.500	JJ	44,042	105,000	01/27/2022	01/31/2034
168863-DY-1	CHILE (REPUBLIC OF)		D	1	1.F FE	6,494,800	89.2840	5,803,460	6,500,000	6,495,110		174			4.340	4.340	MS	89,332	282,100	03/02/2022	03/07/2042
202712-BK-0	COMMONWEALTH BANK OF AUSTRALIA		D	2	2.A FE	23,242,876	89.2120	20,741,790	23,250,000	23,197,735		(8,583)			3.610	3.570	MS	254,129	839,325	06/15/2022	09/12/2034
202712-BQ-7	COMMONWEALTH BANK OF AUSTRALIA		D		2.A FE	8,000,000	72.4090	5,792,720	8,000,000	8,000,000					3.305	3.300	MS	80,789	264,400	03/02/2021	03/11/2041
2027A0-HR-3	COMMONWEALTH BANK OF AUSTRALIA		D		2.A FE	17,394,930	98.2990	17,109,924	17,406,000	17,403,597		1,148			4.500	4.500	JD	47,867	783,270	05/20/2016	12/09/2025
225401-AP-3	CREDIT SUISSE GROUP AG		D	1	1.G FE	19,750,000	93.1040	18,388,040	19,750,000	19,750,000					4.194	4.190	AO	207,079	828,315	03/27/2020	04/01/2031
23330J-AC-5	DP WORLD PLC		D	1	2.B FE	480,131	84.4570	367,388	435,000	477,345		(946)			4.700	4.070	MS	5,168	20,445	11/24/2020	09/30/2049
23380Y-AC-1	DAI-ICHI LIFE INSURANCE CO LTD/THE		D	1,2	1.G FE	9,000,000	99.0120	8,911,080	9,000,000	9,000,000					5.100	5.100	AO	80,325	459,000	10/23/2014	12/31/2049
23380Y-AD-9	DAI-ICHI LIFE INSURANCE CO LTD/THE		D	1,2	1.G FE	21,000,000	95.6970	20,096,370	21,000,000	21,000,000					4.000	4.000	JJ	366,333	840,000	07/13/2016	12/31/2049
268317-AC-8	ELECTRICITE DE FRANCE		D		2.A FE	7,513,046	113.7920	8,648,192	7,600,000	7,535,627		2,334			6.950	7.040	JJ	227,419	528,200	03/31/2009	01/26/2039
279158-AE-9	ECOPET 7 3/8 09/18/43		D		3.A FE	1,503,800	94.8060	1,270,400	1,340,000	1,491,765		(4,385)			7.375	6.300	MS	28,275	98,825	02/10/2021	09/18/2043
279158-AN-9	ECOPETROL SA		D	1	3.A FE	1,309,040	99.0790	1,268,215	1,280,000	1,299,836		(2,722)			6.875	6.540	AO	22,000	88,000	05/19/2020	04/29/2030
28249N-AB-7	EIGPRL 4.387 11/30/46		D		1.E FE	30,245,175	80.1320	24,612,544	30,715,000	30,260,812		9,632			4.387	4.480	FA	452,899	1,347,467	08/24/2022	11/30/2046
28504D-AC-7	ELECTRICITE DE FRANCE SA		D	2	2.A FE	9,989,700	108.2190	10,821,900	10,000,000	9,990,161		461			6.250	6.260	MN	65,972	312,500	05/17/2023	05/23/2033
29082H-AB-8	EMBRBZ 5.4 02/01/27		D		3.A FE	1,088,000	99.3480	1,271,658	1,280,000	1,178,848		27,693			5.400	8.360	FA	28,800	69,120	05/19/2020	02/01/2027
29278G-AX-6	ENEL FINANCE INTERNATIONAL NV		D	1	2.A FE	4,935,050	97.5360	4,876,785	5,000,000	4,943,053		5,268			5.000	5.160	JD	11,111	250,000	06/08/2022	06/15/2032
29278G-AY-4	ENEL FINANCE INTERNATIONAL NV		D	1	2.A FE	7,408,800	94.3600	7,077,000	7,500,000	7,410,720		1,261			5.500	5.580	JD	18,333	412,500	06/08/2022	06/15/2052
29359U-AB-5	ENSTAR GROUP LTD		D	1,2	2.B FE	23,906,400	97.4660	23,391,744	24,000,000	23,943,602		8,862			4.950	5.000	JD	99,000	1,188,000	05/22/2019	06/01/2029
29446M-AC-6	EQUINOR ASA		D	2	1.D FE	3,855,700	75.7570	3,787,850	5,000,000	3,855,828		128			3.250	4.800	MN	19,410		12/27/2023	11/18/2049
314890-AB-0	FERGUSON FINANCE PLC		D	1	2.B FE	603,491	89.4280	625,993	700,000	618,853		10,321			3.250	5.410	JD	1,833	22,750	06/22/2022	06/02/2030
314890-AC-8	FERGUSON FINANCE PLC		D	1	2.B FE	3,988,080	98.0660	3,922,640	4,000,000	3,991,847		2,251			4.250	4.310	AO	33,528	170,000	04/12/2022	04/20/2027
36165R-AC-9	GCCAMM 3.614 04/20/32		D	1	2.C FE	1,401,623	86.2050	1,206,870	1,400,000	1,401,320		(141)			3.614	3.600	AO	9,979	50,596	01/11/2022	04/20/2032
36321P-AB-6	ADGLXY 2 5/8 03/31/36		D		1.C FE	745,000	82.5790	615,214	745,000	745,000					2.625	2.620	MS	4,943	19,556	10/27/2020	03/31/2036
36321P-AC-4	GALAXY PIPELINE ASSETS		D		1.C FE	65,264,538	78.2650	50,840,619	64,960,000	65,229,647		(12,192)			3.250	3.210	MS	533,664	2,111,200	02/09/2021	09/30/2040
36830D-AC-5	PTTGC 4.3 03/18/51		D	2	2.C FE	16,422,441	75.3920	11,384,192	15,100,000	16,359,499		(26,153)			4.300	3.800	MS	185,772	649,300	10/08/2021	03/18/2051
39541E-AC-7	GREENSAIF PIPELINES BIDCO SA RL		D		1.E FE	17,960,769	105.7120	18,986,778	17,960,769	17,960,769					6.510	6.500	FA	415,732	571,578	08/28/2023	02/23/2042
40049J-AV-9	GRUPO TELEVISA SA		D	1	2.B FE	3,480,142	100.9520	3,230,464	3,200,000	3,233,475		(26,047)			6.625	5.690	MS	60,656	212,000	05/05/2011	03/18/2025
40049J-AZ-0	TELVIS 6 5/8 01/15/40		D		2.B FE	2,718,000	105.1200	2,102,400	2,000,000	2,635,453		(27,973)			6.625	3.930	JJ	61,097	132,500	12/02/2020	01/15/2040
40049J-BE-6	TELVIS 5 1/4 05/24/49		D	1	2.B FE	15,962,450	89.1650	11,609,283	13,020,000	15,787,131		(64,944)			5.250	3.900	MN	70,254	683,550	07/22/2021	05/24/2049
404280-AT-6	HSBC HOLDINGS PLC		D	1,2	2.C FE	574,172	98.8780	519,110	525,000	539,998		(11,513)			6.375	4.000	MS	8,460	33,469	11/24/2020	12/31/2049
404280-AW-9	HSBC HOLDINGS PLC		D		1.G FE	7,988,400	98.3210	7,865,680	8,000,000	7,997,027		1,271			4.300	4.310	MS	107,978	344,000	03/01/2016	03/08/2026
404280-BH-1	HSBC HOLDINGS PLC		D		2.A FE	5,999,520	97.6870	5,861,220	6,000,000	5,999,839		51			4.375	4.370	MN	27,708	262,500	11/16/2016	11/23/2026

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
404280-BK-4	HSBC HOLDINGS PLC		D	2	1.G FE	11,000,000	96.3310	10,596,410	11,000,000	11,000,000					4.041	4.040	MS	133,353	444,510	03/06/2017	03/13/2028
404280-BT-5	HSBC HOLDINGS PLC		D	2	1.G FE	5,550,000	96.9610	5,381,336	5,550,000	5,550,000					4.583	4.580	JD	8,479	254,357	06/12/2018	06/19/2029
404280-CF-4	HSBC HOLDINGS PLC		D		1.G FE	7,490,625	99.1510	7,436,325	7,500,000	7,493,619		852			4.950	4.960	MS	93,844	371,250	03/25/2020	03/31/2030
404280-DG-1	HSBC HOLDINGS PLC		D	1	1.G FE	5,000,000	99.9120	4,995,600	5,000,000	5,000,000					5.210	5.210	FA	101,306	260,500	08/04/2022	08/11/2028
404280-DQ-9	HSBC HOLDINGS PLC		D	1	1.G FE	15,000,000	103.8060	15,570,900	15,000,000	15,000,000					7.336	7.330	FMAN	177,287	1,100,400	10/26/2022	11/03/2026
404280-DU-0	HSBC HOLDINGS PLC		D	2	1.G FE	10,000,000	103.2590	10,325,880	10,000,000	10,000,000					6.161	6.160	MS	191,676	308,050	03/02/2023	03/09/2029
44988Y-AA-7	IP LENDING V LLC		D		1.G FE	8,000,000	96.8350	7,746,800	8,000,000	8,000,000					5.125	5.120	MON	29,611	400,889	04/13/2022	04/02/2026
456472-AD-1	INDUSTRIAS PENOLES SAB DE CV		D	1	2.B FE	1,513,866	79.7500	1,144,413	1,435,000	1,509,634		(1,539)			4.750	4.400	FA	27,454	68,163	05/18/2021	08/06/2050
456829-AC-4	IENOVA 4 3/4 01/15/51		D	1	2.B FE	4,606,573	77.1880	3,643,250	4,720,000	4,612,302		1,578			4.750	4.900	JJ	103,382	224,200	12/02/2020	01/15/2051
456837-AM-5	ING GROEP NV		D		1.G FE	27,904,240	98.6020	27,608,560	28,000,000	27,949,081		9,387			4.550	4.590	AO	314,961	1,274,000	09/25/2018	10/02/2028
456837-BC-6	ING GROEP NV		D	2	1.G FE	15,450,000	93.7490	14,484,221	15,450,000	15,450,000					4.252	4.250	MS	169,708	656,934	03/21/2022	03/28/2033
46132F-AC-4	INVESCO FINANCE PLC		D		2.A FE	252,353	99.3810	195,780	197,000	247,857		(1,731)			5.375	3.550	MN	912	10,589	04/23/2021	11/30/2043
46590X-AE-6	JBS USA LUX SA/JBS FOOD CO/JBS USA		D	1	2.C FE	7,996,361	74.4440	5,954,808	7,999,000	7,996,446		45			4.375	4.370	FA	144,843	353,000	01/19/2022	02/02/2052
478375-AL-2	JOHNSON CONTROLS INTERNATIONAL PLC		D	2	2.B FE	9,792,420	89.8240	9,880,640	11,000,000	9,806,253		13,833			4.625	5.510	JJ	252,962		07/25/2023	07/02/2044
47837R-AE-0	JOHNSON CONTROLS INTERNATIONAL PLC		D	1	2.B FE	1,871,671	101.0630	1,920,197	1,900,000	1,874,390		2,220			4.900	5.090	JD	7,758	93,100	09/06/2022	12/01/2032
48268K-AG-6	KOREAT 4 08/08/25		D		1.G FE	489,192	98.4620	482,464	490,000	489,556		265			4.000	4.050	FA	8,167	19,600	08/01/2022	08/08/2025
48723R-AC-9	KEBHNB 3 1/4 03/30/27		D		1.E FE	1,446,085	95.6730	1,387,259	1,450,000	1,447,386		751			3.250	3.300	MS	11,912	47,125	03/23/2022	03/30/2027
494386-AB-1	KIMBERLY-CLARK DE MEXICO		D	1	1.G FE	4,986,400	99.4990	4,974,950	5,000,000	4,999,564		1,588			3.800	3.830	AO	43,806	190,000	04/03/2014	04/08/2024
50201D-AA-1	LCPR SR SECURED FIN DAC		D	1	4.A FE	1,042,500	97.9460	979,460	1,000,000	1,013,069		(15,877)			6.750	5.030	AO	14,250	67,500	02/03/2022	10/15/2027
539439-AR-0	LLOYDS BANKING GROUP PLC		D		1.G FE	14,050,227	97.7380	13,781,058	14,100,000	14,076,304		4,998			4.375	4.410	MS	169,641	616,875	03/15/2018	03/22/2028
539439-AT-6	LLOYDS BANKING GROUP PLC		D		1.G FE	9,969,800	98.3430	9,834,300	10,000,000	9,984,331		2,978			4.550	4.580	FA	170,625	455,000	08/09/2018	08/16/2028
539439-AX-7	LLOYDS BANKING GROUP PLC		D	2	1.G FE	4,000,000	102.4220	4,096,860	4,000,000	4,000,000					5.871	5.870	MS	75,018	117,420	02/27/2023	03/06/2029
53944Y-AA-1	LLOYDS BANK PLC		D		2.A FE	8,949,150	98.7960	8,891,640	9,000,000	8,994,788		5,949			4.500	4.570	MN	64,125	405,000	10/29/2014	11/04/2024
53944Y-AF-0	LLOYDS BANKING GROUP PLC		D		1.G FE	999,400	98.7810	987,810	1,000,000	999,869		92			4.450	4.460	MN	6,551	44,500	05/01/2018	05/08/2025
53944Y-AU-7	LLOYDS BANKING GROUP PLC		D	2	1.G FE	10,000,000	97.3910	9,739,100	10,000,000	10,000,000					4.976	4.970	FA	193,511	497,600	08/04/2022	08/11/2033
556079-AD-3	MACQUARIE BANK LTD		D	2	2.B FE	16,842,975	80.4750	13,634,845	16,943,000	16,856,884		5,689			3.052	3.100	MS	169,494	517,100	01/14/2022	03/03/2036
556079-AF-8	MACQUARIE BANK LTD		D		2.B FE	20,000,000	106.2940	21,258,800	20,000,000	20,000,000					6.798	6.790	JJ	615,597	679,800	01/10/2023	01/18/2033
55608J-AP-3	MACQUARIE GROUP LTD		D	2	1.F FE	36,000,000	98.9120	35,608,320	36,000,000	36,000,000					5.033	5.030	JJ	835,478	1,811,880	10/04/2018	01/15/2030
55608J-BE-7	MACQUARIE GROUP LTD		D	2	1.F FE	8,225,000	91.2430	7,504,737	8,225,000	8,225,000					4.442	4.440	JD	10,149	365,355	03/15/2022	06/21/2033
55608J-BG-2	MACQUARIE GROUP LTD		D	2	1.F FE	12,000,000	101.4520	12,174,240	12,000,000	12,000,000					5.491	5.490	MN	95,177	658,920	08/02/2022	11/09/2033
55608X-AB-3	MACQUARIE BANK LTD		D		2.B FE	10,970,740	98.7560	10,863,160	11,000,000	10,994,860		3,361			4.875	4.900	JD	31,281	536,250	06/02/2015	06/10/2025
585270-AA-9	MEIJI YASUDA LIFE INSURANCE CO		D	1,2	1.G FE	23,000,000	98.3840	22,628,320	23,000,000	23,000,000					5.200	5.200	AO	235,878	1,196,000	10/15/2015	10/20/2045
59284B-AD-0	MEXICHEM SAB DE CV		D		2.C FE	499,500	99.0600	366,522	370,000	487,756		(4,045)			6.750	4.260	MS	7,076	24,975	12/16/2020	09/19/2042
606822-BK-9	MITSUBISHI UFJ FINANCIAL GROUP INC		D		1.G FE	20,476,008	87.5000	16,625,000	19,000,000	20,229,665		(60,119)			3.751	3.210	JJ	322,690	712,690	09/10/2019	07/18/2039
606822-CE-2	MITSUBISHI UFJ FINANCIAL GROUP INC		D	2	1.G FE	2,000,000	97.2350	1,944,702	2,000,000	2,000,000					4.080	4.080	AO	16,320	81,600	04/11/2022	04/19/2028
606822-CG-7	MITSUBISHI UFJ FINANCIAL GROUP INC		D	2	1.G FE	200,000	95.6280	191,255	200,000	200,000					4.315	4.310	AO	1,726	8,630	04/11/2022	04/19/2033
606822-CH-5	MITSUBISHI UFJ FINANCIAL GROUP INC		D	2	1.G FE	10,000,000	99.5270	9,952,700	10,000,000	10,000,000					4.788	4.780	JJ	216,790	476,140	07/11/2022	07/18/2025
606822-CK-8	MITSUBISHI UFJ FINANCIAL GROUP INC		D	2	1.G FE	7,500,000	101.4980	7,612,350	7,500,000	7,500,000					5.133	5.130	JJ	172,169	384,975	07/11/2022	07/20/2033
606822-CL-6	MITSUBISHI UFJ FINANCIAL GROUP INC		D	2	1.G FE	5,000,000	100.0710	5,003,550	5,000,000	5,000,000					5.017	5.010	JJ	112,186	250,850	07/11/2022	07/20/2028
606822-CN-2	MITSUBISHI UFJ FIN GRP		D	2	1.G FE	5,000,000	101.3910	5,069,550	5,000,000	5,000,000					5.354	5.350	MS	80,310	267,700	09/06/2022	09/13/2028
606822-CQ-5	MITSUBISHI UFJ FINANCIAL GROUP INC		D	2	1.G FE	5,000,000	99.6250	4,981,270	5,000,000	5,000,000					5.063	5.060	MS	76,648	252,447	09/06/2022	09/12/2025
606822-CR-3	MITSUBISHI UFJ FINANCIAL GROUP INC		D	2	1.G FE	25,000,000	103.7850	25,946,250	25,000,000	25,000,000					5.472	5.470	MS	410,400	1,368,000	09/06/2022	09/13/2033
606822-CX-0	MITSUBISHI UFJ FINANCIAL GROUP INC		D	2	1.G FE	6,700,000	103.3530	6,924,651	6,700,000	6,700,000					5.441	5.440	FA	130,629	182,274	02/15/2023	02/22/2034
606839-AB-4	MITSUI SUMITOMO INSURANCE CO LTD		D	1,2	1.G FE	11,000,000	96.4200	10,606,200	11,000,000	11,000,000					4.950	4.950	MS	173,938	544,500	02/27/2019	12/31/2049

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
60687Y-AT-6	MIZUHO FINANCIAL GROUP		D	2	1.G FE	10,000,000	96.5470	9,654,700	10,000,000	10,000,000					4.254	4.250	MS	129,983	425,400	09/05/2018	09/11/2029
60687Y-CL-1	MIZUHO FINANCIAL GROUP INC		D	2	1.G FE	10,000,000	101.3560	10,135,560	10,000,000	10,000,000					5.414	5.410	MS	162,420	541,400	09/07/2022	09/13/2028
60687Y-CM-9	MIZUHO FINANCIAL GROUP INC		D	2	1.G FE	20,000,000	103.2210	20,644,200	20,000,000	20,000,000					5.669	5.660	MS	340,140	1,133,800	09/07/2022	09/13/2033
60687Y-CT-4	MIZUHO FINANCIAL GROUP INC		D	2	1.G FE	12,000,000	103.9220	12,470,640	12,000,000	12,000,000					5.754	5.750	MN	65,212	517,860	02/21/2023	05/27/2034
60920L-AS-3	MONDELEZ INTERNATIONAL HOLDINGS NE		D		2.B FE	1,993,660	98.7500	1,975,000	2,000,000	1,996,298		2,049			4.250	4.360	MS	25,028	85,000	09/06/2022	09/15/2025
62878U-2B-7	NBN CO LTD		D	2	1.D FE	19,028,846	85.7480	20,495,487	23,902,000	19,116,775		87,929			2.625	6.040	MN	97,600	313,714	11/01/2023	05/05/2031
62954W-AH-8	NTT FINANCE CORP		D		1.F FE	1,000,000	99.3290	993,290	1,000,000	1,000,000					4.142	4.140	JJ	17,834	41,305	07/20/2022	07/26/2024
62954W-AJ-4	NTT FINANCE CORP		D		1.F FE	3,000,000	98.9000	2,967,000	3,000,000	3,000,000					4.239	4.230	JJ	55,107	126,464	07/20/2022	07/25/2025
62954W-AK-1	NTT FINANCE CORP		D	1	1.F FE	2,000,000	99.0270	1,980,540	2,000,000	2,000,000					4.372	4.370	JJ	37,648	87,440	07/20/2022	07/27/2027
632525-AW-1	NATIONAL AUSTRALIA BANK		D		2.A FE	48,000,000	65.0620	31,229,760	48,000,000	48,000,000					2.648	2.640	JJ	589,621	1,271,040	01/05/2021	01/14/2041
632525-BB-6	NATIONAL AUSTRALIA BANK LTD		D	2	2.A FE	14,000,000	82.9860	11,618,012	14,000,000	14,000,000					3.347	3.340	JJ	219,972	468,580	01/04/2022	01/12/2037
63859W-AE-9	NATIONWIDE BUILDING SOCIETY		D		2.A FE	3,988,240	95.9660	3,838,640	4,000,000	3,996,347		1,255			4.000	4.030	MS	47,556	160,000	09/07/2016	09/14/2026
63861V-AH-0	NATIONWIDE BUILDING SOCIETY		D		1.E FE	6,993,560	99.6820	6,977,740	7,000,000	6,995,245		1,191			4.850	4.870	JJ	145,231	339,500	07/20/2022	07/27/2027
639057-AG-3	NATWEST GROUP PLC		D	2	1.G FE	14,400,000	103.4820	14,901,350	14,400,000	14,400,000					7.472	7.470	MN	152,429	1,075,968	11/03/2022	11/10/2026
639057-AH-1	NATWEST GROUP PLC		D	2	1.G FE	3,250,000	104.9970	3,412,396	3,250,000	3,250,000					6.016	6.010	MS	64,630	97,760	02/27/2023	03/02/2034
65163L-AC-3	NEWMONT CORPORATION		D	2	2.A FE	1,320,108	106.1010	1,061,007	1,000,000	1,319,999		(109)			5.750	3.350	MN	7,347		12/28/2023	11/15/2041
65163L-AE-9	NEWMONT CORPORATION		D	2	2.A FE	26,804,650	85.3270	23,567,207	27,620,000	26,804,796		146			4.200	4.380	MN	154,672	4,000	12/28/2023	05/13/2050
654579-AD-3	NIPPON LIFE INSURANCE CO		D	1,2	1.G FE	10,000,000	98.9610	9,896,100	10,000,000	10,000,000					5.100	5.100	AO	106,250	510,000	10/09/2014	10/16/2044
654579-AE-1	NIPPON LIFE INSURANCE CO		D	1,2	1.G FE	8,000,000	97.6250	7,810,000	8,000,000	8,000,000					4.700	4.700	JJ	168,156	376,000	01/13/2016	01/20/2046
654579-AF-8	NIPPON LIFE INSURANCE		D	2	1.G FE	15,000,000	94.0740	14,111,100	15,000,000	15,000,000					4.000	4.000	MS	170,000	600,000	09/12/2017	09/19/2047
654579-AH-4	NIPPON LIFE INSURANCE CO		D	2,5	1.G FE	21,665,219	82.8290	19,365,303	23,380,000	21,706,852		33,643			2.750	3.110	JJ	285,756	642,950	10/04/2022	01/21/2051
654579-AK-7	NIPPON LIFE INSURANCE CO		D	2,5	1.G FE	300,000	82.3310	246,994	300,000	300,000					2.900	2.900	MS	2,538	8,700	09/09/2021	09/16/2051
65558R-AD-1	NORDEA BANK ABP		D		1.F FE	16,988,950	101.6580	17,281,860	17,000,000	16,991,498		2,011			5.375	5.390	MS	251,281	913,750	09/15/2022	09/22/2027
65559C-AD-3	NORDEA BANK ABP		D	2,5	2.B FE	220,440	79.3200	174,505	220,000	220,419		(9)			3.750	3.730	MS	2,750	8,250	08/25/2021	12/31/2049
698299-BR-4	REPUBLIC OF PANAMA		D	1	2.C FE	49,000,000	78.8640	38,643,360	49,000,000	49,000,000					3.298	3.290	JJ	727,209	1,616,020	01/11/2022	01/19/2033
70213B-AC-5	PARTNERRE FINANCE B LLC		D		2.A FE	21,000,000	85.1240	17,876,124	21,000,000	21,000,000					4.500	4.500	AO	236,250	945,000	09/17/2020	10/01/2050
71654Q-CB-6	PEMEX 6 7/8 08/04/26		D		4.A FE	1,058,650	97.1020	1,242,905	1,280,000	1,170,192		34,890			6.875	10.720	FA	35,933	88,000	05/11/2020	08/04/2026
71654Q-CP-5	PEMEX 6 1/2 01/23/29		D		4.A FE	276,000	88.2340	352,938	400,000	313,103		11,750			6.500	12.400	JJ	11,411	26,000	04/28/2020	01/23/2029
716743-AR-0	PETRONAS CAPITAL LTD		D	1	1.G FE	403,450	91.9760	294,323	320,000	397,910		(1,930)			4.550	3.160	AO	2,831	14,560	01/11/2021	04/21/2050
716973-AF-9	PFIZER INVESTMENT ENTERPRISES PTE		D	2	1.F FE	2,940,000	99.6440	2,989,320	3,000,000	2,941,070		1,070			5.110	5.270	MN	17,885	76,650	05/16/2023	05/19/2043
716973-AG-7	PFIZER INVESTMENT ENTERPRISES PTE		D	2	1.F FE	109,836	102.4950	112,744	110,000	109,838		1			5.300	5.310	MN	680	2,915	05/16/2023	05/19/2053
73730E-AA-1	POHANG 4 3/8 08/04/25		D		2.A FE	2,394,864	98.6880	2,368,512	2,400,000	2,397,192		1,667			4.375	4.450	FA	42,875	105,000	08/04/2022	08/04/2025
74365P-AD-0	PRXNA 4.027 08/03/50		D	1	2.C FE	1,072,773	65.3470	927,927	1,420,000	1,076,228		3,456			4.027	5.740	FA	23,509	36,948	03/30/2023	08/03/2050
74365P-AG-3	PROSUS NV		D	1	2.C FE	955,000	92.6600	884,903	955,000	955,000					3.257	3.250	JJ	13,997	31,104	01/11/2022	01/19/2027
74365P-AJ-7	PROSUS NV		D	1	2.C FE	1,920,000	74.9050	1,438,176	1,920,000	1,920,000					4.987	4.980	JJ	43,088	95,750	01/11/2022	01/19/2052
74435K-AB-1	PRUDENTIAL PLC		D	1	1.F FE	5,777,380	90.3440	5,420,640	6,000,000	5,803,078		19,040			3.625	4.080	MS	58,604	217,500	09/01/2022	03/24/2032
74728G-AE-0	QBE INSURANCE GROUP LTD		D		2.C FE	10,135,104	97.4290	9,809,162	10,068,000	10,089,236		(13,683)			5.875	5.710	MN	80,509	591,495	05/12/2020	12/31/2049
74977R-DR-2	COOPERATIEVE RABOBANK UA		D	2	1.G FE	10,000,000	98.4770	9,847,670	10,000,000	10,000,000					4.655	4.650	FA	166,804	465,500	08/15/2022	08/22/2028
74977R-DS-0	COOPERATIEVE RABOBANK UA		D	2	1.G FE	5,000,000	101.5540	5,077,700	5,000,000	5,000,000					5.564	5.560	FA	95,052	139,100	02/21/2023	02/28/2029
75102X-AA-4	RAIZBZ 5.3 01/20/27		D		2.C FE	830,144	98.9840	791,872	800,000	815,208		(4,538)			5.300	4.620	JJ	18,962	42,400	07/01/2020	01/20/2027
759470-BC-0	RILIN 3 3/4 01/12/62		D		2.B FE	13,221,941	72.0220	9,895,823	13,740,000	13,231,549		5,233			3.750	3.930	JJ	241,881	515,250	03/14/2022	01/12/2062
78009P-EH-0	ROYAL BANK OF SCOTLAND GROUP PLC		D	2	1.G FE	20,701,300	98.4360	20,425,470	20,750,000	20,720,220		4,076			5.076	5.100	JJ	450,566	1,053,270	10/09/2018	01/27/2030
80281L-AA-3	SANTANDER UK GROUP HOLDINGS PLC		D		2.A FE	17,950,320	97.8930	17,620,740	18,000,000	17,989,792		5,618			4.750	4.780	MS	251,750	855,000	09/08/2015	09/15/2025
80281L-AS-4	SANTANDER UK GROUP HOLDINGS PLC		D	2	2.A FE	6,050,000	101.8350	6,161,018	6,050,000	6,050,000					6.833	6.830	MN	45,933	413,397	11/15/2022	11/21/2026
804133-AB-2	SAUDI ELECTRICITY GLOBAL SUKUK CO		D		1.F FE	503,820	95.5940	387,155	405,000	494,261		(3,206)			5.060	3.480	AO	4,725	20,493	11/24/2020	04/08/2043
822582-AD-4	SHELL INTERNATIONAL FINANCE BV		D	1	1.D FE	6,631,780	114.9850	5,749,250	5,000,000	6,241,927		(59,017)			6.375	4.130	JD	17,736	315,180	06/24/2016	12/15/2038
822582-AN-2	SHELL INTERNATIONAL FINANCE BV		D	1,2	1.E FE	15,623,680	106.4120	12,237,380	11,500,000	14,961,537		(161,602)			5.500	3.120	MS	168,667	632,500	09/10/2019	03/25/2040

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
822582-BE-1	SHELL INTERNATIONAL FINANCE BV	RA	D	1	1.D FE	24,038,135	95.2300	22,324,769	23,443,000	23,864,553		(29,004)			4.125	3.920	MN	134,309	967,395	05/23/2017	05/11/2035
822582-CH-3	SHELL INTERNATIONAL FINANCE BV		D	1	1.D FE	16,115,100	75.1240	11,268,600	15,000,000	16,030,057		(26,698)			3.250	2.870	AO	121,875	487,500	09/10/2020	04/06/2050
82460E-AN-0	SHNHAN 4 04/23/29		D		2.A FE	2,015,718	93.4050	1,718,652	1,840,000	1,947,190		(18,467)			4.000	2.810	AO	13,902	73,600	02/19/2020	04/23/2029
83192P-AA-6	SMITH & NEPHEW PLC		D	2	2.B FE	10,790,309	82.8170	11,990,245	14,478,000	10,862,343		72,034			2.032	6.660	AO	62,925		10/26/2023	10/14/2030
83367T-BR-9	SOCIETE GENERALE SA		D		2.C FE	9,098,477	97.9310	8,944,038	9,133,000	9,125,138		3,870			4.750	4.790	MN	44,587	433,818	11/17/2015	11/24/2025
83368J-KF-6	SOCIETE GENERALE SA		D		2.C FE	9,649,701	96.0300	9,314,910	9,700,000	9,684,615		5,406			4.250	4.310	FA	151,158	412,250	11/04/2016	08/19/2026
83368R-BD-3	SOCIETE GENERALE SA		D	2,5	2.B FE	939,487	82.5110	825,112	1,000,000	949,397		5,367			2.889	3.580	JD	1,766	28,890	02/07/2022	06/09/2032
83368R-BJ-0	SOCIETE GENERALE		D	2	2.B FE	20,000,000	84.0890	16,817,800	20,000,000	20,000,000					3.337	3.330	JJ	296,622	667,400	01/11/2022	01/21/2033
83368R-BS-0	SOCIETE GENERALE SA		D	2	2.B FE	15,000,000	105.5970	15,839,550	15,000,000	15,000,000					6.691	6.690	JJ	476,734	501,825	01/03/2023	01/10/2034
853254-BK-5	STANDARD CHARTERED PLC		D	2	2.B FE	17,500,000	94.0320	16,455,600	17,500,000	17,500,000					4.866	4.860	MS	250,734	851,550	03/12/2018	03/15/2033
853254-BP-4	STANDARD CHARTERED PLC	RA	D		1.G FE	23,000,000	93.2750	21,453,250	23,000,000	23,000,000					4.305	4.300	MN	110,017	990,150	05/16/2019	05/21/2030
853254-BS-8	STANDARD CHARTERED PLC		D	1	1.G FE	19,500,000	94.2120	18,371,399	19,500,000	19,500,000					4.644	4.640	AO	226,395	905,580	03/26/2020	04/01/2031
853254-CL-2	STANDARD CHARTERED PLC		D	2	1.G FE	6,750,000	101.9010	6,878,324	6,750,000	6,750,000					7.776	7.770	MN	65,610	524,880	11/08/2022	11/16/2025
853254-CQ-1	STANDARD CHARTERED PLC		D	2	1.G FE	10,000,000	101.5060	10,150,600	10,000,000	10,000,000					6.170	6.170	JJ	294,789	308,500	01/04/2023	01/09/2027
86562M-BG-4	SUMITOMO MITSUI FINANCIAL GROUP IN		D		1.G FE	10,000,000	97.9290	9,792,900	10,000,000	10,000,000					4.306	4.300	AO	98,081	430,600	10/10/2018	10/16/2028
86562M-CF-5	SUMITOMO MITSUI FINANCIAL GROUP IN		D		1.G FE	4,500,000	69.1280	3,110,760	4,500,000	4,500,000					2.296	2.290	JJ	48,503	103,320	01/04/2021	01/12/2041
86562M-CQ-1	SUMITOMO MITSUI FINANCIAL GROUP IN		D		1.G FE	8,250,000	78.1610	6,448,283	8,250,000	8,250,000					3.050	3.050	JJ	116,726	251,625	01/05/2022	01/14/2042
86562M-CW-8	SUMITOMO MITSUI FINANCIAL GROUP IN		D		1.G FE	5,025,750	103.8230	5,191,135	5,000,000	5,023,539		(2,211)			5.710	5.610	JJ	133,233	142,750	02/28/2023	01/13/2030
86562M-DD-9	SUMITOMO MITSUI FINANCIAL GROUP IN		D		1.G FE	5,000,000	105.9590	5,297,950	5,000,000	5,000,000					5.776	5.770	JJ	134,773		07/06/2023	07/13/2033
86563V-BC-2	SUMITOMO MITSUI TRUST BANK LTD		D		1.F FE	3,998,680	99.2980	3,971,924	4,000,000	3,999,227		425			4.800	4.810	MS	56,533	192,000	09/06/2022	09/15/2025
86564C-AB-6	SUMITOMO LIFE INSURANCE CO		D	2	1.G FE	30,450,000	93.6780	28,524,951	30,450,000	30,450,000					4.000	4.000	MS	362,017	1,218,000	09/07/2017	09/14/2077
86964W-AH-5	SUZANO 5 01/15/30		D	1	2.C FE	2,609,325	96.0630	2,343,925	2,440,000	2,553,517		(17,103)			5.000	4.080	JJ	56,256	122,000	04/14/2021	01/15/2030
86964W-AJ-1	SUZANO 3 3/4 01/15/31		D	1	2.C FE	530,928	87.7010	473,586	540,000	533,419		796			3.750	3.950	JJ	9,338	20,250	09/10/2020	01/15/2031
87089N-AA-8	SWISS RE FINANCE (LUXEMBOURG) SA		D		1.F FE	23,203,600	95.5000	21,965,000	23,000,000	23,138,168		(23,392)			5.000	4.860	AO	284,306	1,150,000	12/16/2021	04/02/2049
87938W-AU-7	TELEFONICA EMISIONES SAU		D		2.C FE	565,347	92.9130	418,107	450,000	558,263		(2,923)			5.213	3.660	MS	7,363	23,459	07/20/2021	03/08/2047
88032W-AV-8	TENCENT HOLDINGS LTD		D	1	1.E FE	554,290	66.9510	354,840	530,000	552,654		(555)			3.240	3.000	JD	1,336	17,172	12/11/2020	06/03/2050
88032W-BD-7	TENCNT 3.94 04/22/61		D	2	1.E FE	17,154,130	72.7010	11,897,519	16,365,000	17,130,332		(9,975)			3.940	3.700	AO	123,583	644,781	09/09/2021	04/22/2061
88032X-AW-4	TENCNT 3.29 06/03/60		D	1	1.E FE	7,957,118	63.4130	5,098,406	8,040,000	7,960,474		1,106			3.290	3.330	JD	20,573	264,516	02/09/2021	06/03/2060
88323A-AD-4	TOPTB 5 3/8 11/20/48		D		2.C FE	6,873,646	91.0830	5,228,166	5,740,000	6,811,610		(24,216)			5.375	4.160	MN	35,138	308,525	09/23/2021	11/20/2048
89681L-AA-0	TRITON CONTAINER INTERNATIONAL LTD		D	1	2.C FE	2,988,000	80.0580	2,401,740	3,000,000	2,989,936		1,052			3.250	3.290	MS	28,708	97,500	01/11/2022	03/15/2032
898339-AA-4	FUNOTR 4.869 01/15/30		D	1	2.C FE	735,501	90.7590	671,617	740,000	736,905		430			4.869	4.950	JJ	16,614	36,031	07/15/2020	01/15/2030
898339-AB-2	FIBRA UNO		D	1	2.C FE	480,908	80.5000	330,050	410,000	477,394		(1,241)			6.390	5.210	JJ	12,081	26,199	01/06/2021	01/15/2050
902613-AL-2	UBS GROUP AG		D	2	1.G FE	14,000,000	73.9530	10,353,420	14,000,000	14,000,000					3.179	3.170	FA	173,079	445,130	01/04/2022	02/11/2043
902613-AM-0	UBS GROUP AG		D	2	1.G FE	4,000,000	98.4790	3,939,160	4,000,000	4,000,000					4.488	4.480	MN	24,435	179,520	05/03/2022	05/12/2026
902613-AP-3	UBS GROUP AG		D	2	1.G FE	1,500,000	98.4790	1,477,185	1,500,000	1,500,000					4.751	4.750	MN	9,700	71,265	05/03/2022	05/12/2028
902613-AT-5	UBS GROUP AG		D	2	1.G FE	5,000,000	96.6830	4,834,150	5,000,000	5,000,000					4.988	4.980	FA	101,146	249,400	08/01/2022	08/05/2033
902613-AV-0	UBS GROUP AG		D	2	1.G FE	5,000,000	103.4130	5,170,650	5,000,000	5,000,000					5.959	5.950	JJ	139,871	148,975	01/03/2023	01/12/2034
90320B-AA-7	UPC BROADBAND FINCO BV		D	2	3.C FE	752,500	88.0110	704,088	800,000	759,781		4,165			4.875	5.700	JJ	17,983	39,000	03/17/2022	07/15/2031
91127L-AE-0	UOBSP 2 10/14/31		D	2	1.F FE	1,161,115	91.1690	1,148,729	1,260,000	1,174,567		9,526			2.000	2.970	AO	5,390	25,200	09/13/2022	10/14/2031
91845A-AA-3	VZ SECURED FINANCING BV		D	1	4.A FE	12,378,750	85.3720	10,671,525	12,500,000	12,397,762		10,050			5.000	5.120	JJ	288,194	625,000	01/06/2022	01/15/2032
91912E-AA-3	VALEBZ 5 5/8 09/11/42		D		2.C FE	3,023,250	97.3380	2,355,580	2,420,000	2,972,598		(19,918)			5.625	3.880	MS	41,594	136,125	11/04/2021	09/11/2042
92769X-AR-6	VIRGIN MEDIA SECURED FINANCE PLC		D	1	3.C FE	747,000	89.0300	712,240	800,000	756,304		5,340			4.500	5.490	FA	13,600	36,000	03/17/2022	08/15/2030
92857W-AQ-3	VODAFONE GROUP PLC		D		2.B FE	9,504,174	108.1740	8,213,652	7,593,000	9,265,275		(99,158)			6.150	3.920	FA	160,845	466,970	01/10/2023	02/27/2037
92857W-BM-1	VODAFONE GROUP PLC		D		2.B FE	39,198	97.4290	29,229	30,000	38,658		(222)			5.250	3.480	MN	136	1,575	06/29/2021	05/30/2048
92857W-BS-8	VODAFONE GROUP PLC	RA	D	1,2	2.B FE	39,135,910	90.6030	36,241,200	40,000,000	39,187,727		15,408			4.875	5.010	JD	65,000	1,950,000	08/18/2022	06/19/2049
92857W-BT-6	VODAFONE GROUP PLC		D		2.B FE	466,834	91.5140	329,449	360,000	463,393		(1,403)			5.125	3.670	JD	615	18,450	06/21/2021	06/19/2059

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92857W-BU-3	VODAFONE GROUP PLC		D		2.B FE	4,227,550	82.9470	4,147,350	5,000,000	4,241,129		12,968			4.250	5.320	MS	61,389	212,500	12/13/2022	09/17/2050
92857W-BX-7	VODAFONE GROUP PLC		D	2,5	3.A FE	15,000,000	75.2870	11,293,050	15,000,000	15,000,000					5.125	5.120	JD	57,656	768,900	06/01/2021	06/04/2081
92857W-BY-5	VODAFONE GROUP PLC		D	2	2.B FE	1,991,660	100.8310	2,016,620	2,000,000	1,991,758		98			5.625	5.650	FA	44,063	56,250	02/07/2023	02/10/2053
92858R-AA-8	VMED O2 UK FINANCING I PLC		D	2	3.C FE	731,250	87.3250	654,934	750,000	734,796		1,781			4.250	4.580	JJ	14,698	31,875	12/20/2021	01/31/2031
92858R-AB-6	VMED O2 UK FINANCING I PLC		D	2	3.C FE	9,067,500	89.2610	8,033,454	9,000,000	9,049,395		(7,657)			4.750	4.630	JJ	197,125	427,500	07/12/2021	07/15/2031
961214-DF-7	WESTPAC BANKING CORP		D	1,2	2.A FE	9,980,990	96.1450	9,614,500	10,000,000	9,986,973		1,346			4.322	4.340	MN	45,621	432,200	03/15/2019	11/23/2031
961214-EG-4	WESTPAC BANKING CORP		D		2.A FE	4,000,000	87.2150	3,488,600	4,000,000	4,000,000					4.421	4.420	JJ	77,122	176,840	07/16/2019	07/24/2039
961214-EQ-2	WESTPAC BANKING CORP		D		2.A FE	3,000,000	69.2380	2,077,125	3,000,000	3,000,000					2.963	2.960	MN	11,358	88,890	11/09/2020	11/16/2040
961214-FG-3	WESTPAC BANKING CORP		D	2	2.A FE	15,000,000	99.4410	14,916,150	15,000,000	15,000,000					5.405	5.400	FA	317,544	810,750	08/03/2022	08/10/2033
98422H-AC-0	XIAOMI 2 7/8 07/14/31		D	2	2.B FE	993,308	82.9520	829,520	1,000,000	994,780		610			2.875	2.950	JJ	13,337	28,750	07/08/2021	07/14/2031
A35155-AB-5	KLAB 7 04/03/49		D	1	3.A FE	881,600	101.0560	768,025	760,000	875,297		(2,044)			7.000	5.830	AO	13,004	53,200	09/04/2020	04/03/2049
A8372T-AC-2	SUZANO 7 03/16/47		D	1	2.C FE	36,551,484	105.5000	29,286,800	27,760,000	36,045,060		(198,831)			7.000	4.810	MS	566,767	1,943,200	10/21/2021	03/16/2047
BGH67T-Q2-0	AUSTRALIA PACIFIC AIRPORTS CORP LT		D		2.A	5,000,000	82.0510	4,102,530	5,000,000	5,000,000					3.440	3.440	JD	18,900	162,000	07/31/2019	12/04/2034
BGH6QC-WH-6	KONINKLIJKE VOPAK NV		D		2.B	4,000,000	85.8820	3,435,280	4,000,000	4,000,000					3.270	3.270	JD	4,360	130,800	07/01/2020	12/19/2030
BGH6QC-WN-3	KONINKLIJKE VOPAK NV		D		2.B	1,000,000	82.5400	825,401	1,000,000	1,000,000					3.370	3.370	JD	34,823		07/01/2020	12/19/2032
BGH6QC-XB-8	VOPAK NV SUB NT SER B		D		2.C	12,000,000	93.3090	11,197,092	12,000,000	12,000,000					3.890	3.890	JD	15,560	466,800	07/01/2020	06/19/2026
BGH6SJ-PL-8	CTL - CAYMAN UNIVERSE HOLDINGS LLC		D		1.D PL	117,301,360	91.3720	108,175,571	118,390,673	117,391,669		64,873			3.800	3.850	MJSD	1,137,208	4,498,846	08/21/2020	09/30/2045
BGH73L-WY-2	SSP MIDCO 2 LIMITED FIRST OUT		B	2	2.B PL	23,285,688	97.8910	21,306,014	21,764,928	21,595,867		5,246		1,110,906	4.850	4.990	JAJO	57,101	276,101	09/08/2021	02/17/2028
BGH745-L6-9	SSP MIDCO 2 LIMITED LAST OUT		B	2	2.B PL	6,342,469	99.0000	5,868,967	5,928,250	5,878,059		(3,048)		302,919	8.864	9.010	JAJO	23,484		09/08/2021	02/17/2028
BGH75U-HK-7	QATAR AIRWAYS		D	2	1.D PL	117,730,910	90.2140	106,874,522	118,467,779	117,905,250		120,194			2.950	3.020	FMAN	446,558	3,493,280	04/09/2021	04/23/2031
BGH7DF-1F-9	SSP MIDCO 2LTD FIRST OUT PIK ASSET		B	2	2.B PL	2,583,914	97.8920	2,340,596	2,391,010	2,391,010				(133,414)			MJSD	(1,063)	2,051,047	09/08/2021	02/17/2028
BGH7DF-1N-2	SSP MIDCO 2 LTD LAST OUT PIK ASSET		B	2	2.B PL	1,752,014	99.0000	1,605,004	1,621,216	1,621,216				(90,461)			MJSD	380	1,390,706	09/08/2021	02/17/2028
G0066R-AC-8	ABQKQD 3 1/8 09/24/24		D		1.F FE	398,000	98.0140	392,056	400,000	399,649		468			3.125	3.240	MS	3,368	12,500	04/30/2020	09/24/2024
G0446N-AX-2	AALLN 4 3/4 03/16/52		D	2	2.A FE	10,010,248	85.9790	10,145,566	11,800,000	10,027,826		17,578			4.750	5.840	MS	163,479	280,250	05/12/2023	03/16/2052
G0457F-AC-1	ARCO 5 7/8 04/04/27		D	1	3.B FE	564,000	98.6510	591,907	600,000	580,946		5,047			5.875	6.980	AO	8,519	35,250	04/30/2020	04/04/2027
G2440J-AG-0	GGBRBZ 7 1/4 04/16/44		D	1	2.C FE	33,886,308	109.2270	26,607,697	24,360,000	33,198,944		(273,818)			7.250	4.460	AO	367,937	1,766,100	09/16/2021	04/16/2044
G24524-AY-9	COGARD 7 1/4 04/08/26		D	1	6.	33,075	7.9400	42,876	540,000	33,075		(1,568)	514,419			(0.660)	AO		19,575	05/05/2020	04/08/2026
G24524-BA-0	COGARD 6.15 09/17/25		D	1	6.	35,918	7.8990	44,234	560,000	35,918		(114)	524,760			(0.040)	MS		17,220	05/06/2020	09/17/2025
G24524-BF-9	COGARD 4.8 08/06/30		D	1	6.	190,320	8.0550	251,316	3,120,000	190,320		(8,531)	3,100,403			(0.700)	FA		149,760	02/11/2021	08/06/2030
G24524-BK-8	COGARD 3 7/8 10/22/30		D	2	6.	207,090	7.3660	260,756	3,540,000	207,090		2,511	3,301,363			0.120	AO	68,588	68,588	06/24/2021	10/22/2030
G28288-AD-3	DPWDU 3.7495 01/30/30		D	1	2.B FE	498,750	93.9420	469,712	500,000	499,187		117			3.749	3.770	JJ	7,864	18,748	02/18/2020	01/30/2030
G371E7-2B-2	FRESLN 4 1/4 10/02/50		D	1	2.B FE	23,940,115	75.7340	17,408,217	22,986,000	23,888,973		(20,386)			4.250	4.000	AO	241,513	976,905	04/01/2022	10/02/2050
G3946K-AA-7	GENTMK 4 1/4 01/24/27		D		2.B FE	1,159,924	96.2710	1,232,265	1,280,000	1,182,191		22,267			4.250	7.060	JJ	23,724	27,200	03/14/2023	01/24/2027
G3R238-AA-1	ADGLXY 3 1/4 09/30/40		D		1.C FE	8,397,900	78.2650	7,826,454	10,000,000	8,483,960		57,228			3.250	4.520	MS	82,153	325,000	07/21/2022	09/30/2040
G3R238-AB-9	ADGLXY 1 3/4 09/30/27		D		1.C FE	609,369	94.0550	677,196	720,000	690,789		80,973			1.750	2.900	MS	3,185	128,791	06/07/2022	09/30/2027
G3R238-AD-5	ADGLXY 2.94 09/30/40		D		1.C FE	5,740,513	82.2780	5,626,932	6,838,920	5,804,040		78,251			2.940	4.200	MS	50,825	209,604	07/06/2022	09/30/2040
G40365-AA-9	GFISJ 5 1/8 05/15/24		D	1	2.C FE	1,171,600	99.4250	1,153,329	1,160,000	1,162,192		(5,725)			5.125	4.600	MN	7,596	59,450	04/28/2022	05/15/2024
G40365-AB-7	GFISJ 6 1/8 05/15/29		D	2	2.C FE	866,800	102.7170	903,906	880,000	868,357		1,557			6.125	6.420	MN	6,887	53,900	03/02/2023	05/15/2029
G463PS-AK-0	HRINTH 4.95 11/07/47		D		2.A FE	5,022,290	77.6640	5,048,160	6,500,000	5,022,290			535,210			(0.330)	MN		321,750	03/29/2021	11/07/2047
G5635P-AK-5	LNGFOR 3.95 09/16/29		D		3.A FE	529,691	45.1160	523,342	1,160,000	529,691		1,848	616,868		3.950	4.170	MS	13,364	45,820	05/06/2020	09/16/2029
G59669-AC-8	MEITUA 3.05 10/28/30		D	2	2.B FE	1,127,000	84.4350	1,182,090	1,400,000	1,131,209		4,209			3.050	6.580	AO	7,473		11/09/2023	10/28/2030
G5S64M-AB-2	MAFUAE 4 3/4 05/07/24		D		2.B FE	1,944,000	99.4610	1,790,294	1,800,000	1,812,584		(35,377)			4.750	2.720	MN	12,825	85,500	02/19/2020	05/07/2024
G7302V-HL-1	QNBK 3 1/2 03/28/24		D		1.E FE	785,600	99.3840	795,070	800,000	796,887		11,287			3.500	5.150	MS	7,233	28,000	02/08/2023	03/28/2024
G7302V-MQ-4	QNBK 1 3/8 01/26/26		D		1.E FE	1,782,425	92.2550	1,752,853	1,900,000	1,828,931		32,125			1.375	3.220	JJ	11,248	26,125	11/08/2022	01/26/2026
G7777X-AA-4	ARAMCO 1.602 06/17/26		D	2	1.E FE	1,818,232	92.8090	1,800,495	1,940,000	1,865,188		28,677			1.602	3.230	JD	1,209	31,079	05/25/2022	06/17/2026
G84228-EQ-7	STANLN 1.456 01/14/27		D	2	2.A FE	1,181,478	91.6860	1,228,592	1,340,000	1,212,795		31,317			1.456	4.850	JJ	9,051	9,755	03/02/2023	01/14/2027
G8762F-AB-6	TERMOC 7 7/8 01/30/29		D	1	3.B FE	695,834	97.4360	649,408	666,500	685,062		(5,074)			7.875	7.170	JJ	22,015	52,487	06/01/2020	01/30/2029
G8810G-AA-8	SNBAB 2 3/4 10/02/24		D		1.G FE	1,155,000	97.4980	1,169,976	1,200,000	1,178,996		23,996			2.750	5.150	AO	8,158	33,000	02/08/2023	10/02/2024
G91139-AF-5	TAISEM 1 1/4 04/23/26		D	1	1.D FE	1,081,824	92.4220	1,109,064	1,200,000	1,123,437		30,945			1.250	4.170	AO	2,833	15,000	08/22/2022	04/23/2026
G9877F-AA-8	YUNDHL 2 1/4 08/19/25		D		2.B FE	1,293,900	91.2460	1,277,448	1,400,000	1,344,688		31,833			2.250	4.790	FA	11,550	31,500	05/30/2022	08/19/2025
L2848U-AB-8	EIGPRL 3.545 08/31/36		D		1.E FE	593,980	87.0370	591,852	680,000	601,029		4,444			3.545	4.770	FA	8,102	24,106	05/25/2022	08/31/2036
L4464D-AE-9	GASBCM 6.129 02/23/38		D		1.E FE	1,128,050	104.5160	1,149,676	1,100,000	1,127,508		(542)			6.129	5.860	FA	23,971	33,715	07/04/2023	02/23/2038
L56608-AF-6	JBSSBZ 3 3/4 12/01/31		D	1	2.C FE	638,350	86.0800	585,344	680,000	645,002		3,602			3.750	4.530	JD	2,125	25,509	02/15/2022	12/01/2031

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
L8800M-AJ-2	CHMFRU 3.15 09/16/24		D		6		5.0000	28,500	570,000								MS			02/10/2020	09/16/2024
L95806-AA-0	USIM 5 7/8 07/18/26		D	1	3.B FE	558,000	97.6970	605,723	620,000	590,906		9,937			5.875	7.940	JJ	16,492	36,425	05/05/2020	07/18/2026
M28505-AF-8	DPWDU 4.7 09/30/49		D	1	2.B FE	10,972,443	84.4020	8,251,159	9,776,000	10,902,502		(25,865)			4.700	3.960	MS	116,144	459,472	08/12/2021	09/30/2049
M4289E-5Q-8	FABUH 6.32 04/04/34		D	2	1.F FE	1,138,200	103.0600	1,154,272	1,120,000	1,138,135		(65)			6.320	6.100	AO	17,106		12/04/2023	04/04/2034
M4R29Z-LQ-9	EBIUH 1.638 01/13/26		D		1.F FE	1,287,440	92.9730	1,301,622	1,400,000	1,290,966		3,526			1.638	5.750	JJ	11,466		12/04/2023	01/13/2026
M5R07D-AG-5	ICLIT 6 3/8 05/31/38		D	1	2.C FE	1,715,000	94.7660	1,516,250	1,600,000	1,699,027		(4,693)			6.375	5.710	MN	8,783	82,875	07/20/2023	05/31/2038
N15516-AB-8	BRASKM 4 1/2 01/10/28		D	1	2.C FE	657,360	81.8780	540,395	660,000	658,143		411			4.500	4.570	JJ	14,108	29,700	02/15/2022	01/10/2028
N15516-AD-4	BRASKM 4 1/2 01/31/30		D		2.C FE	1,879,100	77.6300	1,428,393	1,840,000	1,870,800		(4,364)			4.500	4.180	JJ	34,730	82,800	02/02/2022	01/31/2030
N15516-AE-2	BRASKM 5 7/8 01/31/50		D		2.C FE	20,544,234	69.2920	13,706,031	19,780,000	20,513,396		(14,680)			5.875	5.580	JJ	487,426	1,162,075	05/10/2022	01/31/2050
N30420-AA-6	EQPTRC 4 1/4 11/03/26		D		2.B FE	1,578,500	96.5010	1,582,613	1,640,000	1,610,794		9,368			4.250	4.930	MN	11,229	69,700	04/27/2020	11/03/2026
N57445-AA-1	MINCAP 4 5/8 08/10/30		D		2.C FE	612,300	94.8750	569,250	600,000	608,640		(1,106)			4.625	4.370	FA	10,869	27,750	06/22/2020	08/10/2030
N57445-AB-9	MINCAP 5 5/8 08/10/37		D		2.C FE	24,228,094	87.5000	19,652,500	22,460,000	24,015,265		(79,379)			5.625	4.910	FA	494,822	1,263,375	09/23/2021	08/10/2037
N7163R-AD-5	PRXNA 4.027 08/03/50		D	2	2.B FE	8,251,890	65.5570	5,605,122	8,550,000	8,265,647		5,641			4.027	4.230	FA	141,549	344,309	11/12/2021	08/03/2050
N7163R-AQ-6	PRXNA 3.832 02/08/51		D	2	2.C FE	21,874,185	63.0410	14,549,863	23,080,000	21,930,870		22,380			3.832	4.130	FA	351,314	884,426	10/21/2021	02/08/2051
P0156P-AC-3	ALFAA 6 7/8 03/25/44		D	1	3.A FE	24,538,583	99.4270	18,682,333	18,790,000	24,131,974		(163,504)			6.875	4.650	MS	344,483	1,291,813	10/21/2021	03/25/2044
P0929Y-AA-4	JBYCMX 2 1/2 10/14/31		D	2	2.C FE	1,158,100	79.9900	1,183,852	1,480,000	1,169,778		11,678			2.500	5.890	AO	7,914	18,500	08/17/2023	10/14/2031
P12651-AB-4	BANCOG 4 1/8 08/07/27		D	1	2.B FE	2,012,925	93.8540	1,755,070	1,870,000	1,940,145		(19,627)			4.125	2.940	FA	30,855	77,138	02/18/2020	08/07/2027
P13435-AC-9	BINTPE 3 1/4 10/04/26		D	2	2.C FE	1,431,500	94.3450	1,320,833	1,400,000	1,417,740		(6,108)			3.250	2.760	AO	10,996	45,500	09/13/2021	10/04/2026
P1905C-AJ-9	BRFSBZ 5 3/4 09/21/50 REGS CORP		D	2	3.C FE	2,256,500	74.7020	1,643,448	2,200,000	2,254,112		(912)			5.750	5.560	MS	35,139	126,500	05/14/2021	09/21/2050
P2195V-AP-0	CELARA 4 1/4 04/30/29		D	1	2.C FE	1,322,200	93.2380	1,184,117	1,270,000	1,301,765		(5,577)			4.250	3.700	AO	9,146	53,975	02/18/2020	04/30/2029
P2195V-AQ-8	CELARA 5 1/2 04/30/49		D	1	2.C FE	11,653,445	86.0450	8,260,343	9,600,000	11,547,025		(42,558)			5.500	4.190	AO	89,467	528,000	09/30/2021	04/30/2049
P2195V-AS-4	CELARA 5.15 01/29/50		D	1	2.C FE	24,112,972	82.5120	17,360,588	21,040,000	23,952,587		(62,468)			5.150	4.250	JJ	457,503	1,083,560	09/09/2021	01/29/2050
P2205J-AL-4	CENSUD 6 5/8 02/12/45		D	1	2.C FE	26,199,765	101.2090	20,711,410	20,464,000	25,824,144		(152,993)			6.625	4.630	FA	523,466	1,355,740	09/21/2021	02/12/2045
P2205J-AQ-3	CENSUD 4 3/8 07/17/27		D	1	2.C FE	2,456,940	96.4880	2,315,706	2,400,000	2,434,264		(10,069)			4.375	3.870	JJ	47,833	105,000	09/28/2021	07/17/2027
P2867K-AG-1	COLBUN 3.95 10/11/27		D	1	2.B FE	1,864,500	95.7220	1,722,997	1,800,000	1,844,142		(10,814)			3.950	3.250	AO	15,800	71,100	01/31/2022	10/11/2027
P29853-AA-9	COMENG 6 3/8 04/24/35		D	1	2.C FE	2,354,958	97.0110	2,003,643	2,065,370	2,307,362		(21,860)			6.375	4.970	AO	24,505	219,438	12/09/2020	04/24/2035
P3143N-AQ-7	CDEL 4 1/4 07/17/42		D		2.A FE	4,267,800	81.2230	3,898,704	4,800,000	4,292,878		16,057			4.250	5.140	JJ	93,130	204,000	06/07/2022	07/17/2042
P3691N-BF-6	LIVEPL 3 7/8 10/06/26		D		2.B FE	1,134,500	95.8910	1,112,336	1,160,000	1,147,081		4,046			3.875	4.240	AO	10,613	44,950	05/06/2020	10/06/2026
P3697U-AE-8	ANDINA 3.95 01/21/50		D	2	2.B FE	5,085,500	76.2320	3,659,136	4,800,000	5,070,333		(6,165)			3.950	3.610	JJ	84,267	189,600	06/23/2021	01/21/2050
P40070-AB-3	FENIPE 4.317 09/20/27		D	1	2.C FE	1,297,024	93.3750	1,186,412	1,270,588	1,284,785		(5,382)			4.317	3.990	MS	15,389	64,846	10/02/2020	09/20/2027
P4909L-AA-8	GNLQCI 4.634 07/31/29		D		2.A FE	1,119,973	98.4910	1,054,558	1,070,720	1,108,787		(12,378)			4.634	3.910	JJ	20,812	47,964	02/03/2022	07/31/2029
P55409-AA-7	PENOMX 4.15 09/12/29		D	1	2.B FE	856,000	93.5860	748,691	800,000	834,810		(5,744)			4.150	3.270	MS	10,052	33,200	02/18/2020	09/12/2029
P55409-AB-5	PENOMX 5.65 09/12/49		D	1	2.B FE	14,202,570	90.5070	10,544,066	11,650,000	14,064,929		(52,738)			5.650	4.290	MS	199,296	658,225	09/16/2021	09/12/2049
P55409-AC-3	PENOMX 4 3/4 08/06/50		D	1	2.B FE	22,022,267	80.6970	15,985,983	19,810,000	21,908,332		(43,314)			4.750	4.090	FA	379,004	940,975	10/07/2021	08/06/2050
P56145-AB-4	IENOVA 4 7/8 01/14/48		D		2.B FE	6,552,550	78.7540	4,819,745	6,120,000	6,526,530		(9,350)			4.875	4.420	JJ	138,401	298,350	02/05/2021	01/14/2048
P56145-AC-2	IENOVA 4 3/4 01/15/51		D	1	2.C FE	22,059,355	78.5290	16,695,299	21,260,000	22,022,583		(14,444)			4.750	4.510	JJ	465,653	1,009,850	11/04/2021	01/15/2051
P57908-AE-8	ORBIA 6 3/4 09/19/42		D		2.C FE	1,310,000	99.0400	990,400	1,000,000	1,286,643		(9,627)			6.750	4.470	MS	19,125	67,500	06/23/2021	09/19/2042
P57908-AF-5	ORBIA 5 7/8 09/17/44		D		2.C FE	9,456,270	90.7290	7,082,282	7,806,000	9,342,991		(44,751)			5.875	4.410	MS	132,485	458,603	10/21/2021	09/17/2044
P57908-AH-1	ORBIA 5 1/2 01/15/48		D	1	2.C FE	19,302,565	84.6920	13,830,204	16,330,000	19,130,513		(65,182)			5.500	4.340	JJ	414,147	898,150	09/09/2021	01/15/2048
P58072-AL-6	CMPCCI 4 3/8 04/04/27		D		2.B FE	1,216,300	97.0130	1,086,546	1,120,000	1,166,655		(13,432)			4.375	3.020	AO	11,842	49,000	02/20/2020	04/04/2027
P6777M-AB-8	SCCOMX 4 1/2 01/26/50		D	2	2.A FE	25,267,927	80.6170	19,468,911	24,150,000	25,176,963		(32,993)			4.500	4.190	JJ	467,906	1,014,750	06/05/2023	01/26/2050
P8718A-AM-8	SQM 4 1/4 01/22/50		D	1	2.A FE	22,081,209	78.5480	15,725,394	20,020,000	21,963,743		(45,575)			4.250	3.660	JJ	375,792	850,850	10/29/2021	01/22/2050
P9367R-AG-6	TGPERU 4 1/4 04/30/28		D		2.B FE	1,174,500	98.5590	1,182,703	1,200,000	1,180,926		3,891			4.250	4.650	AO	8,642	51,000	04/26/2022	04/30/2028
P9401C-AA-0	FUNOTR 4.869 01/15/30		D	1	2.B FE	1,020,000	90.3480	1,084,171	1,200,000	1,074,452		16,193			4.869	7.020	JJ	26,942	58,428	04/28/2020	01/15/2030
P9401C-AB-8	FUNOTR 6.39 01/15/50		D	1	2.B FE	23,323,988	80.6390	16,264,947	20,170,000	23,180,546		(56,942)			6.390	5.300	JJ	594,309	1,288,863	09/09/2021	01/15/2050
P9406G-AB-4	FUNOTR 6.95 01/30/44		D	1	2.B FE	14,228,785	85.9240	10,156,230	11,820,000	14,074,088		(64,769)			6.950	5.350	JJ	344,569	821,490	10/21/2021	01/30/2044
P98118-AA-3	NEXA 5 3/8 05/04/27		D	1	2.C FE	1,108,500	97.6080	1,171,299	1,200,000	1,151,016		12,672			5.375	6.760	MN	10,213	64,500	05/05/2020	05/04/2027
V6143X-AB-4	MTNSJ 6 1/2 10/13/26		D		3.C FE	1,698,500	100.6980	1,732,006	1,720,000	1,709,523		3,258			6.500	6.730	AO	24,223	111,800	05/20/2020	10/13/2026
Y3815N-BC-4	HYUCAP 1 1/4 02/08/26		D		2.A FE	1,066,800	91.9100	1,102,916	1,200,000	1,104,349		37,549			1.250	5.300	FA	5,958	7,500	02/08/2023	02/08/2026
Y39690-AA-3	INDYIJ 8 1/4 10/22/25		D	1	3.C FE	608,400	100.1040	600,626	600,000	604,796		(2,385)			8.250	7.760	AO	9,488	49,500	06/01/2022	10/22/2025
Y39694-AA-5	INDYIJ 5 7/8 11/09/24		D	1	3.C FE	343,000	99.3930	397,572	400,000	387,222		13,701			5.875	9.870	MN	3,394	23,500	05/06/2020	11/09/2024
Y51478-AA-6	LLPLCA 6 7/8 02/04/39		D		2.C FE	2,162,122	96.3750	1,825,409	1,894,059	2,128,778		(22,642)			6.875	5.630	FA	53,172	140,088	06/26/2020	02/04/2039
Y7082R-HK-8	POWFIN 5 1/4 08/10/28		D		2.C FE	2,014,312	100.5070	1,829,227	1,820,000	1,933,113		(22,084)			5.250	3.760	FA	37,424	95,550	02/13/2020	08/10/2028
Y72570-AN-7	RILIN 3.667 11/30/27		D		2.A FE	585,336	95.5150	573,090	600,000	589,401		2,445			3.667	4.160	MN	1,895	22,002	04/25/2022	11/30/2027
Y7S650-LE-7	RECLIN 4 5/8 03/22/28		D		2.C FE	990,915	97.8510	910,014	930,000	963,991		(7,309)			4.625	3.680	MS	11,828	43,013	02/11/2020	03/22/2028
Y7T47W-NA-5	SHNHAN 4 1/2 03/26/28		D		2.A FE	544,720	96.5450	540,652	560,000	548,344		2,411			4.500	5.050	MS	6,650	25,200	07/08/2022	03/26/2028
Y93541-AJ-2	VNKRLE 3 1/2 11/12/29		D		2.B FE	2,324,223	58.0820	1,330,085	2,290,000	2,311,962		(3,341)			3.500	3.310	MN	10,909	80,150	02/18/2020	11/12/2029

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
ZR4199-17-3	ICBCAS 2 7/8 09/12/29		D	1	2.A FE	1,974,837	98.2360	1,925,426	1,960,000	1,969,322		(1,490)			2.875	2.780	MS	17,062	56,350	02/19/2020	09/12/2029
1019999999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					14,694,670,686	XXX	13,403,388,528	15,008,524,337	14,709,126,763		10,824,125	15,295,447	1,189,950	XXX	XXX	XXX	175,385,075	592,888,102	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
02660T-EK-5	AHM 2005-2 1A1				1.A	1,855,545	86.9260	1,946,756	2,239,543	1,861,143		12,277			6.070	7.840	MON	39,436	91,959	05/30/2013	09/25/2045
02660T-GS-6	AHM 2005-4 3A1				1.A	273,913	69.2580	238,497	344,360	285,303		9,982			6.070	6.020	MON	406	7,110	05/01/2017	11/25/2045
03465G-AA-4	AOMT 2023-2 A1			2	1.A FE	3,433,288	97.5530	3,541,245	3,630,088	3,449,027		33,844			4.650	6.200	MON	2,813	141,070	03/08/2023	10/25/2067
03465G-AB-2	AOMT 2023-2 A1			2	1.C FE	4,733,608	96.8080	4,891,020	5,052,269	4,764,075		50,994			4.650	6.410	MON	3,916	195,775	03/08/2023	10/25/2067
03465H-AC-8	AOMT 2021-5 A3				1.A	977,284	83.3850	946,194	1,134,728	1,000,283		41,512			1.311	3.920	MON	1,240	(121)	06/27/2022	07/25/2066
03465J-AB-6	AOMT 2021-6 A2			2	1.A	1,164,144	79.4750	1,171,148	1,473,600	1,171,160		26,157			1.581	5.400	MON	388	15,577	04/19/2023	09/25/2066
03465W-AB-7	AOMT 2023-1 A2			2	1.C FE	6,355,098	97.5340	6,460,490	6,623,800	6,369,796		31,548			4.750	6.100	MON	25,345	288,400	01/27/2023	09/26/2067
06694O-AB-3	BARC 2023-NQM1 A1B			2	1.A FE	2,751,341	99.6580	2,741,966	2,751,382	2,765,110		13,201			6.081	6.450	MON	2,789	111,898	04/27/2023	01/25/2063
10569U-AA-3	BRAVO 2023-NQM5 A1			2	1.A FE	7,392,139	101.0470	7,469,647	7,392,265	7,394,989		2,697			6.505	6.750	MON	40,072	200,361	08/03/2023	06/25/2063
10569Y-AB-3	BRAVO 2023-NQM4 A2			2	1.C FE	1,202,256	100.1420	1,203,987	1,202,274	1,202,899		569			6.587	6.900	MON	6,599	39,597	06/09/2023	05/25/2063
105933-AA-3	BRAVO 2023-NQM2 A1			2	1.A FE	4,401,450	96.2910	4,432,622	4,603,337	4,412,367		27,495			4.500	5.900	MON	17,263	172,625	02/22/2023	05/25/2062
12646U-AA-6	CSMC 2013-IVR1 A1			5	1.A	473,139	85.9760	431,610	502,014	491,433		12,600			2.500	4.580	MON	1,046	12,550	08/04/2014	03/25/2043
12646W-AG-9	CSMC 2013-IVR2 A1			5	1.A	173,880	82.4440	154,743	187,693	181,965		4,618			2.500	4.750	MON	391	4,691	08/04/2014	04/25/2043
12646W-AH-7	CSMC 2013-IVR2 A2			5	1.A	668,717	87.4030	618,698	707,871	692,786		11,681			3.000	4.520	MON	1,770	21,229	04/17/2014	04/25/2043
126685-AF-3	CWHEL 2005-D 2A				1.A	83,990	93.6800	97,741	104,335	100,038		319			5.666	6.270	MON	279	5,523	04/23/2010	11/15/2035
161546-HU-3	CFAB 2004-1 1A7			5	1.A	216,883	96.6600	225,419	233,207	225,995		4,032			4.985	6.940	MON	969	11,622	03/30/2011	11/25/2033
19688L-AC-6	COLT 2022-5 A3				1.F FE	8,140,604	93.9110	7,792,553	8,297,842	8,149,840		18,839			4.550	4.910	MON	31,463	377,552	05/03/2022	03/25/2067
251513-BB-2	DBALT 2006-AB4 A5			5	1.A	429,254	95.0490	432,257	454,774	429,254						1.200	MON		23,298	09/13/2006	08/01/2046
3136A7-TU-6	FNR 2012-80 NZ		CF		1.A	5,281,724	91.4210	4,838,467	5,292,517	5,281,596		208			3.500	3.580	MON	3,087	215,582	06/15/2012	05/25/2042
3136AW-AK-3	FNR 2017-25 BL		RA		1.A	1,385,656	82.5840	1,147,922	1,390,000	1,386,001		79			3.000	3.000	MON	3,475	41,700	11/13/2019	04/25/2047
3136B7-M5-7	FNR 2019-77 JZ				1.A	980,691	87.5410	876,197	1,000,904	988,544		737			3.000	3.120	MON	2,496	32,324	12/12/2019	01/25/2050
3137G1-BK-2	FWLS 2017-SC01 1A		CF		1.A	1,129,759	85.2030	997,012	1,170,166	1,131,055		2,294			3.000	3.350	MON	2,925	35,105	03/09/2017	12/25/2046
3137H4-VA-5	FHR 5180 CZ		CF		1.A	1,036,372	60.8010	639,148	1,051,216	1,036,603		127			2.500	2.570	MON	2,092	25,928	12/28/2021	11/25/2050
3137H5-DN-4	FHR 5180 KZ				1.A	2,073,370	61.4820	1,292,628	2,102,433	2,073,804		246			2.500	2.570	MON	4,184	51,856	12/28/2021	01/25/2052
3137HB-D3-5	FHR 5369 AZ			4	1.A	3,696,303	105.1550	3,926,116	3,733,639	3,696,357		54			6.000	6.050	MON	18,668		11/27/2023	05/25/2053
35563P-AQ-2	SCRT 2017-1 HB		CF		1.A	24,316,078	77.9740	20,548,188	26,352,750	24,915,070		145,495			3.000	3.740	MON	65,882	790,583	10/11/2017	01/25/2056
35563P-BD-0	SCRT 2017-2 MB		CF		1.A	35,375,470	80.1080	30,441,002	38,000,000	35,995,358		207,617			3.000	3.630	MON	95,000	1,140,000	07/06/2022	08/25/2056
35563P-BG-3	SCRT 2017-2 HB		CF		1.A	38,042,167	77.5330	32,036,594	41,320,000	38,935,655		189,886			3.000	3.660	MON	103,300	1,239,600	10/11/2017	08/25/2056
35563P-BU-2	SCRT 2017-3 MB		CF		1.A	23,437,846	81.0090	20,252,169	24,999,993	23,830,027		91,499			3.000	3.520	MON	65,708	967,128	10/04/2017	07/25/2056
35563P-BZ-1	SCRT 2017-3 HB		RA		1.A	8,548,409	79.4730	7,140,898	8,985,336	8,644,036		23,564			3.250	3.750	MON	29,288	345,813	10/04/2017	07/01/2056
36168W-AB-7	GCAT 2022-NQM5 A2				1.B	11,974,397	98.6290	12,334,696	12,506,206	12,013,446		96,420			5.710	7.210	MON	59,509	714,104	10/14/2022	08/25/2067
36169D-AA-0	GCAT 2023-NQM2 A1			2	1.A	4,668,185	99.9140	4,717,230	4,721,299	4,674,448		9,167			5.837	6.550	MON	22,965	115,131	07/12/2023	11/25/2067
36169D-AB-8	GCAT 2023-NQM2 A2			2	1.A	650,312	99.2820	645,649	650,318	650,882		547			6.243	6.620	MON	3,383	37,216	01/30/2023	11/25/2067
36171F-AA-1	GCAT 2023-NQM4 A1			2	1.A FE	18,286,540	91.6900	18,338,000	20,000,000	18,286,540					4.250	4.840	MON	80,278		12/15/2023	05/25/2067
36171F-AB-9	GCAT 2023-NQM4 A2			2	1.C FE	901,751	90.4300	904,300	1,000,000	901,751					4.250	4.920	MON	472		12/15/2023	05/25/2067
36171F-AC-7	GCAT 2023-NQM4 A3			2	1.F FE	881,485	88.4000	884,000	1,000,000	881,485					4.250	5.070	MON	472		12/15/2023	05/25/2067
36249B-AD-2	GSAA 2007-7 A4				1.A	727,030	92.0340	770,917	837,641	854,786		32,137			6.010	10.770	MON	20,799	20,711	05/22/2013	07/25/2037
38174T-AE-6	GOCAP 2016-33A AR2			2,5	1.E FE	130,000,000	96.2890	125,175,180	130,000,000	130,000,000					7.501	7.830	FMAN	1,002,256	9,348,835	06/18/2021	08/25/2033
452766-AB-4	IMPRL 2022-NQM1 A2				1.D FE	6,999,854	77.7600	5,443,172	7,000,000	6,999,854					3.206	3.140	MON	18,702	224,420	02/01/2022	02/25/2067
45276K-AA-5	IMPRL 2022-NQM3 A1				1.A FE	1,279,991	96.2140	1,231,544	1,280,007	1,279,991		2			4.380	4.280	MON	4,672	56,064	04/14/2022	05/25/2067
45669W-AC-0	INDX 2007-FLX5 2A1				1.A	4,610,077	87.2140	4,696,257	5,384,739	4,466,616		(111,928)			5.650	4.460	MON	135,586	164,775	05/30/2013	08/25/2037
465976-AB-4	JPMMT 2022-LTV1 A2				1.B	843,857	84.7540	730,457	861,859	844,374		1,310			3.520	3.820	MON	506	30,337	02/24/2022	07/25/2052
46654W-AL-5	JPMMT 2022-1 A5				1.A	6,574,987	63.2350	4,426,415	7,000,000	6,597,281		11,784			2.500	2.980	MON	2,917	175,000	01/26/2022	02/25/2052
46654W-BS-9	JPMMT 2022-1 A15				1.A	3,374,380	79.7660	2,801,009	3,511,550	3,380,024		10,910			2.500	2.940	MON	7,316	87,789	01/26/2022	07/25/2052
46655G-AC-9	JPMMT 2022-4 A2A		CF		1.A	9,788,703	85.1680	9,205,623	10,808,782	9,829,915		91,750			3.000	4.290	MON	27,022	324,263	06/08/2022	10/25/2052
46655K-AD-8	JPMMT 2022-6 A3		CF		1.A	10,739,491	85.2930	10,114,600	11,858,651	10,785,335		102,633			3.000	4.150	MON	29,647	339,806	06/08/2022	11/25/2052
46655N-AB-6	JPMMT 2022-7 1A2				1.A	15,592,172	85.2930	14,992,743	17,577,929	15,636,403		247,810			3.000	4.180	MON	43,945	400,537	07/07/2022	12/25/2052
46655V-BU-5	JPMMT 22-8-A17				1.A	3,480,175	91.4650	3,306,080	3,614,592	3,486,863		12,917			4.500	5.100	MON	13,555	162,657	07/27/2022	01/25/2053
525221-EM-5	LXS 2005-7N 1A1A				1.A	668,430	92.2710	689,768	747,545	686,211		7,638			6.010	8.030	MON	874	30,290	05/30/2013	12/25/2035
550786-AS-6	LVII 2009-3 B4B			5	1.A	2,171,498	100.1470	3,579,990	3,574,742	3,185,631		91,474			5.777	13.340	MON	17,210	200,143	10/21/2009	10/27/2037
550786-AT-4	LVII 2009-3 B4C			5	1.A	1,904,840	80.2390	5,140,015	6,405,881	4,254,281		257,440			5.777	15.160	MON	30,696	358,717	10/21/2009	10/27/2037
550786-AU-1	LVII 2009-3 B4D			5	1.A	915,020	26.0140	1,666,413	6,405,881	1,202,384		66,231			5.777	29.480	MON		61,734	10/21/2009	10/27/2037
585494-AA-5	MELLO 2021-MTG2 A1				1.A	10,979,666	81.8910	10,630,401	12,981,222	11,080,255		177,298			2.500	4.420	MON	26,942	296,968	06/28/2022	06/25/2051
64831V-AB-8	NRZT 2022-NQM5 A2				1.D FE	646,128	100.0610	655,072	654,669	652,027		6,906			6.500	7.080	MON	3,546	38,504	10/04/2022	11/25/2052

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
670843-AA-9	OBX 2023-NQM2 A1			2	1.A FE	8,999,924	100.8150	9,091,704	9,018,205	8,999,924		1,899			6.319	6.240	MON	47,488	474,884	02/21/2023	03/25/2063
670843-AB-7	OBX 2023-NQM2 A2			2	1.C FE	1,081,014	100.4710	1,087,284	1,082,185	1,081,014		121			6.724	6.630	MON	6,064	60,638	02/21/2023	03/25/2063
67117P-AA-1	OBX 2023-NQM3 A1			2	1.A FE	18,508,969	100.0080	18,510,415	18,508,971	18,508,969					5.948	5.830	MON	91,754	734,030	04/21/2023	01/25/2063
67117P-AB-9	OBX 2023-NQM3 A2			2	1.C FE	5,122,914	100.3360	5,141,953	5,124,749	5,122,914		188			6.486	6.370	MON	27,702	221,616	04/21/2023	01/25/2063
67117V-AA-8	OBX 2023-NQM6 A1			2	1.A FE	4,920,461	100.9090	4,965,250	4,920,513	4,920,461		3			6.520	6.390	MON	26,735	133,674	07/21/2023	07/25/2063
67117V-AB-6	OBX 2023-NQM6 A2			2	1.C FE	12,643,230	100.9150	12,759,075	12,643,375	12,643,230		9			6.874	6.740	MON	72,425	362,127	07/21/2023	07/25/2063
67118L-AA-9	OBX 2022-NQM9 A1A				1.A FE	18,480,507	101.0350	18,741,353	18,549,331	18,480,514		8,124			6.450	6.440	MON	99,703	1,196,432	12/02/2022	09/25/2062
67118L-AC-5	OBX 2022-NQM9 A2				1.C FE	1,906,118	100.1030	1,941,738	1,939,733	1,906,459		4,325			6.450	6.550	MON	10,426	125,113	12/02/2022	09/25/2062
673919-AB-2	OBX 2023-NQM5 A2			2	1.C FE	4,731,509	100.6480	4,762,207	4,731,566	4,731,509		4			6.719	6.580	MON	26,493	158,957	06/21/2023	06/25/2063
673919-AL-0	OBX 2023-NQM5 A1A			2	1.A FE	7,188,601	100.9640	7,258,000	7,188,715	7,188,601		7			6.567	6.440	MON	39,340	236,041	06/21/2023	06/25/2063
69377T-AB-2	PRKCM 2022-AFC2 A2				1.C FE	2,508,878	99.0610	2,485,341	2,508,905	2,514,855		5,737			5.993	6.390	MON	12,530	150,359	09/08/2022	08/25/2057
74938F-AS-7	RCKT 2022-1 A17	CF			1.A	18,248,810	63.3610	12,038,571	19,000,000	18,290,352		23,130			2.500	2.770	MON	58,333	456,250	01/10/2022	01/25/2052
74938F-AW-8	RCKT 2022-1 A21				1.A	5,186,410	79.7660	4,254,638	5,333,926	5,198,063		13,598			2.500	2.790	MON	11,112	131,027	01/10/2022	01/25/2052
75410R-AS-5	RATE 2022-J1 A17				1.A	3,683,625	79.7870	3,066,990	3,843,992	3,691,301		11,351			2.500	2.930	MON	8,008	96,100	01/28/2022	01/25/2052
75410R-AU-0	RATE 2022-J1 A19				1.A	4,453,007	83.1890	3,753,085	4,511,516	4,456,376		4,190			3.000	3.100	MON	11,279	135,345	01/28/2022	01/25/2052
81744Y-AA-4	SMET 13-4			5	1.A	332,190	80.8830	300,364	371,356	358,976		11,160			2.325	5.000	MON	144	8,634	04/16/2014	04/25/2043
86358E-RB-4	SAIL 2005-2 M2				1.A	12,526	99.7270	14,932	14,973	15,702		449			6.205	7.330	MON		616	04/04/2013	03/25/2035
86359B-RC-7	SASCO SERIES 2004-9XS CLASS 1A5			5	1.A	1,780,076	97.5360	1,719,031	1,762,451	1,760,669		(561)			6.120	5.370	MON	8,988	95,105	04/01/2004	05/25/2034
924922-AB-3	VERUS 2022-8 A2				1.C FE	1,748,658	99.7020	1,785,672	1,791,008	1,757,115		12,131			6.127	7.200	MON	9,145	109,735	10/06/2022	10/25/2067
92538N-AA-5	VERUS 2022-4 A1				1.A FE	2,540,013	97.5800	2,478,567	2,540,028	2,554,742		12,242			4.474	4.990	MON	9,470	113,641	04/22/2022	04/25/2067
92539D-AB-4	VERUS 2023-2 A2			2	1.C FE	12,950,693	100.1280	12,967,410	12,950,781	12,950,693		12			6.599	6.470	MON	71,219	640,967	03/14/2023	03/25/2068
92539G-AA-9	VERUS 2023-3 A1			2	1.A FE	1,769,798	99.9450	1,768,841	1,769,811	1,769,798		1			5.930	5.810	MON	8,746	69,967	04/14/2023	03/25/2068
92539T-AA-1	VERUS 2023-4 A1			2	1.A FE	4,869,571	99.8550	4,862,591	4,869,647	4,869,571		8			5.811	5.630	MON	23,581	165,069	05/15/2023	05/25/2028
92539T-AB-9	VERUS 2023-4 A2			2	1.C FE	7,968,456	99.4190	7,922,235	7,968,524	7,968,456		7			6.116	5.930	MON	48,113	284,290	05/15/2023	01/25/2028
94980G-BB-6	WFHET SERIES 2004-2W CLASS AI8I				1.A	3,776,013	92.8320	4,009,630	4,319,251	4,263,033		25,636			4.900	5.450	MON	17,637	205,364	08/27/2004	09/25/2034
1029999999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					594,101,318	XXX	559,699,342	629,981,361	601,495,649		2,210,388			XXX	XXX	XXX	2,871,995	26,160,317	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05606D-AC-2	BX 2022-PSB B				1.A	3,519,498	99.9630	3,541,766	3,543,073	3,520,906		2,370			8.310	8.410	MON	13,905	285,065	08/04/2022	08/15/2039
05606D-AS-7	BX 2022-PSB A				1.A	14,957,976	100.2640	15,097,860	15,058,062	14,964,087		10,467			7.812	7.910	MON	55,555	1,135,495	08/04/2022	08/15/2039
05609V-AN-5	BX 2021-VOLT E			4	1.A	2,848,125	95.6060	2,868,177	3,000,000	2,849,404		1,279			7.476	8.440	MON	10,591	37,836	11/10/2023	09/15/2036
06054M-AJ-2	BACM 2016-UB10 B				1.A	6,179,573	88.6510	5,319,066	6,000,000	6,051,958		(24,798)			3.790	3.390	MON	18,950	227,400	05/20/2016	06/15/2049
065404-BC-8	BANK 2018-BN10 AS				1.A	9,269,046	92.9200	8,362,800	9,000,000	9,121,449		(27,831)			3.898	3.590	MON	15,592	350,820	01/26/2018	02/15/2061
08162P-AZ-4	BMARK 2018-B1 AM				1.A	5,355,828	89.5940	4,658,883	5,200,000	5,263,312		(16,915)			3.878	3.560	MON	16,805	201,656	01/19/2018	01/01/2051
12515A-BH-2	CD 2016-CD2 B				1.A	13,387,117	82.0620	10,668,034	13,000,000	13,135,897		(49,727)			3.879	3.500	MON	42,023	504,270	11/15/2017	11/10/2049
12515G-AG-2	CD 2017-CD3 B			2	2.B	10,299,412	62.0820	6,208,170	10,000,000	10,109,486		(37,674)			3.984	3.620	MON	33,200	398,400	01/27/2017	02/10/2050
12531W-BG-6	CFCRE 2016-C3 B			5	1.A	8,564,364	90.8190	7,551,625	8,315,000	8,379,077		(36,451)			4.700	4.300	MON	32,567	390,805	01/22/2016	01/10/2048
12594P-AZ-4	CSMC 2016-NXSR AS				1.A	6,604,334	90.7300	5,817,620	6,412,000	6,477,233		(25,174)			4.049	3.670	MON	21,636	259,628	12/14/2016	12/15/2049
12594P-BA-8	CSMC 2016-NXSR B				1.A	26,689,179	86.9940	22,541,937	25,912,000	26,176,678		(102,288)			4.250	3.870	MON	91,785	1,101,416	12/14/2016	12/15/2049
12595J-AU-8	CSAIL 2017-CX10 B				1.A	9,269,964	85.4170	7,687,494	9,000,000	9,103,992		(28,704)			3.891	3.580	MON	29,187	350,244	11/17/2017	11/15/2027
12595V-AG-2	COMM 2018-COR3 B				2.A	2,059,998	82.4320	1,648,644	2,000,000	2,032,854		(5,560)			4.511	4.300	MON	7,520	91,506	05/04/2018	05/01/2051
12636M-AJ-7	CSAIL 2016-C6 AS				1.A	4,502,461	88.5360	3,984,129	4,500,000	4,496,427		(1,184)			3.346	3.370	MON	12,549	150,588	11/28/2016	01/15/2049
12652D-AN-7	CSAIL 2017-CX10 STNA				1.A	7,209,944	89.2070	6,244,455	7,000,000	7,080,851		(22,339)			3.944	3.630	MON	23,010	276,115	11/17/2017	11/15/2027
130331-AA-9	CAHFA 2018-K PT	CF			1.B FE	1,881,551	99.9570	1,880,733	1,881,543	1,881,551					3.750	3.750	MON	6,076	71,538	11/20/2018	12/01/2033
17325D-AF-0	CGCMT 2016-P5 AS				1.A	2,469,238	90.9930	2,274,825	2,500,000	2,487,211		3,505			3.396	3.610	MON	7,075	84,900	12/02/2016	10/10/2049
19648W-AA-5	COSHSG 3.65 7/1/2036	CF		2	1.B FE	1,944,205	97.1960	1,889,690	1,944,205	1,944,205					3.650	3.690	MON	6,111	77,852	12/21/2018	07/01/2036
30329X-AA-6	FSRIA 2022-FL7 A			2	1.A FE	16,261,000	99.7680	16,212,251	16,250,000	16,253,246		(7,754)			8.259	8.310	MON	51,450	1,337,779	01/05/2023	10/19/2039
30768W-AA-6	FARM 2021-1 A			2,4,5	1.A	4,255,583	78.0260	3,321,812	4,257,319	4,255,776		(94)			2.180	2.200	MON	1,547	92,810	09/29/2021	01/25/2051
3140HW-ZH-8	FN BL5243			4	1.A	753,545	84.5070	636,800	753,545	753,545					3.020	3.020	MON	1,896	1,896	11/30/2023	01/01/2038
3140HW-ZJ-4	FN BL5244			4	1.A	237,962	84.5070	201,095	237,962	237,962					3.020	3.020	MON	599	599	11/30/2023	01/01/2038
33767J-AC-6	FKH 2020-SFR2 B				1.B FE	11,877,608	92.6820	12,132,126	13,090,000	11,886,573		8,965			1.567	3.010	MON	15,954	17,093	11/13/2023	10/19/2037
40442A-AA-7	HIT 2022-HI32 A				1.A	18,321,402	99.9780	18,409,517	18,413,642	18,327,638		5,140			7.753	7.820	MON	67,415	1,377,367	07/01/2022	07/15/2039
45203L-CX-9	ILSMFH 3.07 06/01/36	CF			1.A FE	1,903,598	93.1400	1,773,002	1,903,589	1,903,598					3.070	3.090	MON	812	64,131	05/06/2019	06/26/2036
46590R-AJ-8	JPMCC 2016-JP3 AS			2	1.A	3,204,170	86.4670	2,810,174	3,250,000	3,230,522		5,190			3.144	3.370	MON	8,515	102,180	01/06/2017	08/15/2049
46644A-BL-5	JPMBB 2015-C27 B				2.A	8,238,776	91.7380	7,339,016	8,000,000	8,020,905		(41,945)			3.898	3.410	MON	25,987	311,848	02/05/2015	02/15/2048
46647T-AY-4	JPMCC 2017-JP5 B			2	1.C	9,784,981	86.9010	8,255,614	9,500,000	9,603,121		(36,359)			4.077	3.710	MON	32,279	387,353	03/07/2017	03/15/2050

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
496444-AA-8	KINMFH 3.65 1/1/2037	CF		2	1.B FE	2,933,975	96.5390	2,832,430	2,933,975	2,933,975					3.650	3.700	MON	9,222	108,577	12/21/2018	01/01/2037
50184B-AC-2	LCCM 2013-GCP A2	CF			1.A	9,211,393	88.5020	7,965,216	9,000,000	9,074,946		(20,625)			3.985	3.780	MON	29,888	358,659	03/08/2013	02/15/2036
50184B-AJ-7	LCCM 2013-GCP B				1.A	307,497	86.4510	259,354	300,000	302,493		(694)			4.336	4.140	MON	1,084	13,008	03/08/2013	02/15/2036
50184B-AL-2	LCCM 2013-GCP C				1.F	689,061	82.5960	578,169	700,000	694,667		786			4.407	4.650	MON	2,571	30,849	05/30/2014	02/15/2036
57586N-3F-6	MASHSG 3.875 01/01/39	CF			1.B FE	4,908,651	97.1640	4,769,442	4,908,651	4,908,651					3.875	3.940	MON	3,170	175,307	12/07/2018	01/26/2039
61690A-AH-7	MSBAM 2015-C27 B				1.A	1,550,039	93.3270	1,399,907	1,500,000	1,512,599		(6,929)			4.491	4.130	MON	5,615	68,360	03/28/2018	12/15/2047
61764P-BA-9	MSBAM 2014-C19 LNC1				1.A	12,173,774	93.1750	11,284,712	12,111,322	12,105,293		(14,211)			3.989	3.930	MON	40,260	483,125	12/13/2016	12/15/2046
61765D-AX-6	MSC 2015-MS1 B				1.A	1,131,738	91.6930	1,146,165	1,250,000	1,171,192		39,382			4.022	8.870	MON	4,191	50,995	12/07/2022	05/15/2048
682906-BM-3	ONTMFH 3.39 04/01/36	CF			1.B FE	1,000,000	94.5330	945,330	1,000,000	1,000,000					3.390	3.420	MON	2,919	34,371	03/07/2019	04/01/2036
69380C-AC-2	PFP 2023-10 AS			2	1.A FE	8,955,000	99.6470	8,968,221	9,000,000	8,960,279		5,279			8.382	8.590	MON	33,531	292,275	07/19/2023	06/16/2028
76243N-AA-4	RIAL 2022-FL8 A			2	1.A FE	3,762,000	98.3860	3,738,657	3,800,000	3,764,617		2,617			7.608	7.760	MON	12,849	256,577	01/26/2023	01/19/2037
78398B-AC-5	SCG 2023-NASH B			4	1.D FE	3,989,989	99.7810	3,991,256	4,000,000	3,990,041		52			8.351	8.380	MON	15,775	14,792	11/17/2023	12/15/2040
78433L-AH-9	SCERFL 23-A			4	1.A FE	149,984	98.7510	148,127	150,000	149,994		10			5.112	5.110	JD	341	4,856	04/19/2023	12/15/2047
83712E-GZ-1	SCSMFH 3.5 3/1/2038				1.B FE	899,000	90.6570	815,913	900,000	899,000					3.500	3.540	MON	2,713	32,200	03/08/2019	03/01/2038
876392-AB-7	TARMFH 5.37 09/01/2041			4	1.A FE	2,000,000	112.4830	2,249,660	2,000,000	2,000,000					5.370	5.310	MON	16,408	27,447	08/21/2023	09/01/2041
91831U-AD-9	VNDO 2016-350P B			5	1.A	4,039,168	92.4740	3,646,234	3,943,000	3,977,343		(14,582)			3.902	3.620	MON	12,823	156,018	12/14/2016	01/10/2035
929342-AB-9	WMRK 2022-WMRK B				1.A	21,834,589	99.8740	21,972,236	22,000,000	21,845,912		10,011			8.797	8.940	MON	91,399	1,878,680	10/27/2022	11/15/2035
95000A-AZ-0	WFCM 2015-P2 B				1.A	5,664,945	91.3180	5,022,468	5,500,000	5,540,013		(24,452)			4.255	3.840	MON	19,502	234,025	12/08/2015	12/15/2048
95001F-AZ-8	WFCM 2017-RC1 AS			2	1.A	1,155,812	92.8640	1,041,002	1,121,000	1,133,911		(4,490)			3.844	3.450	MON	3,591	43,091	06/29/2017	01/15/2060
95001G-AK-9	WFCM 2017-C42 AS				1.B	4,892,448	88.5310	4,205,227	4,750,000	4,818,638		(16,037)			3.851	3.510	MON	8,130	182,923	12/12/2017	12/15/2050
95001L-AY-8	WFCM 2018-C43 B				1.A	2,574,985	88.7620	2,219,053	2,500,000	2,534,065		(8,435)			4.253	3.920	MON	8,860	106,325	03/12/2018	03/15/2051
BGH58D-JL-2	CTL - ARKANSAS STATE UNIVERSITY				1.E	1,925,040	92.2200	1,757,729	1,906,017	1,922,243		(716)			4.450	4.380	MON	2,592	82,912	10/13/2017	08/20/2043
1039999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						307,599,526	XXX	280,293,823	305,195,905	304,789,336		(480,915)			XXX	XXX	XXX	978,025	14,323,962	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
000366-AA-2	AASET 2017-1A A				2.B FE	1,190,446	91.4610	1,128,265	1,233,607	1,190,600						1.660	MON		52,081	05/15/2020	05/16/2042
00037U-AE-0	AASET 2018-3 B			2	4.A FE	1,612,347	66.5200	2,883,978	4,335,505	1,612,347					5.685	26.170	MON	10,954	227,303	03/31/2023	12/15/2038
00038P-AA-8	AASET 2021-1A A				1.G FE	20,137,189	89.6000	18,230,192	20,346,197	20,189,843		49,961			2.950	3.260	MON	25,009	600,213	11/02/2021	11/16/2041
00038R-AB-2	AASET 2019-2 B			2	4.A FE	1,032,176	44.7510	1,182,810	2,643,098	1,032,176						2.950	MON		116,665	10/07/2019	10/16/2039
000807-AS-6	ABPCI 2019-5A BR			2,4	1.G FE	1,950,000	96.3660	1,879,131	1,950,000	1,950,000					8.577	7.530	JAJO	33,917	155,641	06/02/2021	04/20/2031
000823-AQ-7	ABPCI 2017-1A CR			2,4	1.F FE	1,000,000	96.4510	964,510	1,000,000	1,000,000					8.827	7.910	JAJO	17,900	82,351	02/19/2021	04/20/2032
000823-AS-3	ABPCI 2017-1A DR			2,4	2.C FE	1,000,000	94.7360	947,362	1,000,000	1,000,000					10.177	10.040	JAJO	20,638	96,038	02/19/2021	04/20/2032
000866-AQ-4	ABPCI 2019-6A A1F				1.A FE	4,000,000	93.2800	3,731,204	4,000,000	4,000,000					4.305	4.300	JAJO	30,613	172,200	04/14/2022	04/27/2034
00103C-AJ-8	ACRES 2021-FL1 D			2,4	2.B FE	2,748,123	92.2800	2,768,397	3,000,000	2,748,123			251,877		8.126	6.570	MON	12,861	233,168	05/07/2021	06/15/2036
00110X-AB-0	AFN 2021-1A A2			2	1.A FE	3,706,453	78.7710	2,920,019	3,706,986	3,706,658		(106)			2.790	2.820	MON	3,160	103,425	05/26/2021	05/20/2051
002100-AA-3	ASF CRABAPPLE LP			4	1.G PL	25,655,700	100.0000	25,720,000	25,720,000	25,662,315		6,615			8.470	8.550	MJSD	60,513		12/19/2023	09/22/2029
00216A-AC-1	A10 2017-II C1				2.B FE	6,000,000	67.1120	4,026,720	6,000,000	6,000,000					6.240	6.410	MON	16,640	374,400	06/15/2017	06/15/2051
00255U-AA-3	AASET 2020-1A A			4	2.A FE	3,204,391	88.2920	2,833,065	3,208,749	3,206,912		1,045			3.351	3.430	MON	4,778	107,523	04/20/2021	01/16/2040
00256D-AA-0	AASET 2019-1 A			4	5.B FE	625,961	75.6060	808,450	1,069,293	625,961						3.650	MON		38,724	03/04/2021	05/15/2039
00489T-AJ-5	ACR 2021-FL4 D			2,5	2.B FE	1,550,000	93.4060	1,447,793	1,550,000	1,550,000					8.072	2.600	MON	4,866	119,831	01/21/2021	12/18/2037
00500J-AE-3	ACRES 2021-FL2 B			2	1.D FE	1,925,040	97.1570	1,943,132	2,000,000	1,927,514		2,474			7.726	8.400	MON	7,297	124,108	03/02/2023	01/15/2037
00500J-AG-8	ACRES 2021-FL2 C			2,4	1.G FE	476,125	93.3430	466,715	500,000	476,935		810			8.126	9.010	MON	1,919	32,699	03/02/2023	01/15/2037
00500J-AJ-2	ACRES 2021-FL2 D			2,4	2.B FE	2,262,250	91.8380	2,158,181	2,350,000	2,269,537		4,403			8.576	9.200	MON	9,517	193,341	05/25/2022	01/15/2037
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED				1.E	18,287,722	94.8300	17,342,247	18,287,722	18,287,722					4.494	4.490	MON	47,941	821,646	05/07/2019	11/10/2039
009349-AX-9	ALS 2016-1 AR			2	2.A PL	19,486,096	96.1360	18,071,657	18,798,091	19,368,077		(88,071)			5.625	4.350	MON	335,033	611,078	06/30/2021	05/15/2034
01627A-AA-6	ADC 2021-1A A2				1.G FE	17,739,486	89.6230	18,152,352	20,254,100	18,275,249		491,793			1.937	5.970	MON	17,437	281,345	11/27/2023	08/15/2046
01627A-AB-4	ADC 2021-1A B			2,4	2.B FE	6,014,869	87.4160	5,813,137	6,650,000	6,125,449		105,514			2.482	5.830	MON	7,336	122,135	06/07/2023	08/15/2046
01627A-AC-2	ADC 2022-1A A2				1.G FE	13,714,001	100.5780	14,282,033	14,200,000	13,792,837		77,115			6.350	7.450	MON	40,076	904,205	11/07/2022	10/15/2047
01627A-AD-0	ADC 2023-1A A2			2	1.G FE	9,134,520	98.9910	9,255,677	9,350,000	9,104,596		(29,924)			6.000	6.860	MON	68,567	183,883	08/10/2023	08/17/2048
021485-AA-5	AV-DAL 2020 A			4	2.A PL	9,446,186	87.2890	8,186,741	9,378,935	9,446,186					4.250	4.170	MJSD	55,926	367,787	10/08/2020	12/15/2045
03290A-AA-8	ANCHF 2021-13A A			2	1.A FE	34,000,000	87.2410	29,662,042	34,000,000	34,000,000					2.875	2.900	JAJO	173,778	977,500	05/25/2021	07/27/2039
03290A-AB-6	ANCHF 2021-13A B			2,4	1.D FE	7,350,000	87.1380	6,404,606	7,350,000	7,350,000					3.225	3.260	JAJO	42,140	237,038	05/25/2021	07/27/2039
03290A-AC-4	ANCHF 2021-13A C			2,4	1.G FE	1,500,000	80.9820	1,214,723	1,500,000	1,500,000					3.725	3.770	JAJO	9,934	55,875	05/25/2021	07/27/2039
03290A-AJ-9	ANCHF 2021-13A A2			2	1.A FE	16,000,000	87.2690	13,963,008	16,000,000	16,000,000					2.800	2.820	JAJO	79,644	448,000	06/30/2021	07/27/2039
03290A-AL-4	ANCHF 2021-13A B2			2,4	1.D FE	4,000,000	86.8260	3,473,048	4,000,000	4,000,000					3.150	3.180	JAJO	22,400	126,000	06/30/2021	07/27/2039

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
03290A-AN-0	ANCHF 2021-13A C2			2,4	1.G FE	1,000,000	82.7140	827,138	1,000,000	1,000,000					3.650	3.690	JAJO	6,489	36,500	06/30/2021	07/27/2039
03328Q-BG-5	ANCHC 2015-6A DRR			2,5	2.C FE	2,750,000	98.2870	2,702,890	2,750,000	2,750,000					9.105	8.770	JAJO	54,253	232,827	04/07/2021	07/15/2030
033295-AA-4	ANCHF 2021-14A A			2	1.A FE	18,000,000	87.0950	15,677,100	18,000,000	18,000,000					3.000	3.030	JAJO	105,000	540,000	11/16/2021	01/21/2040
033295-AC-0	ANCHF 2021-14A B			2	1.D FE	3,750,000	86.0390	3,226,466	3,750,000	3,750,000					3.250	3.280	JAJO	23,698	121,875	11/16/2021	01/21/2040
033295-AE-6	ANCHF 2021-14A C			2,4	1.G FE	1,000,000	80.5900	805,904	1,000,000	1,000,000					3.600	3.590	JAJO	7,000	36,000	11/16/2021	01/21/2040
03329T-AG-9	ANCHF 2016-4A AR			2	1.A FE	36,500,000	87.1500	31,809,750	36,500,000	36,500,000					2.723	2.740	JAJO	176,692	993,895	01/29/2021	04/27/2039
03329T-AJ-3	ANCHF 2016-4A BR			2	1.D FE	8,468,500	86.5950	7,360,584	8,500,000	8,475,980		3,974			3.123	3.210	JAJO	47,192	265,455	03/01/2022	04/27/2039
03329T-AL-8	ANCHF 2016-4A CR			2,4	1.G FE	2,000,000	82.7960	1,655,924	2,000,000	2,000,000					3.523	3.560	JAJO	12,526	70,460	01/29/2021	04/27/2039
03330E-AJ-3	ANCHF 2016-3A A A1R			2	1.A FE	17,659,500	87.2190	15,699,456	18,000,000	17,716,963		57,463			2.871	3.410	JAJO	90,437	495,248	03/22/2023	01/28/2039
03330E-AN-4	ANCHF 2016-3A A BR			2,4	1.D FE	3,500,000	89.1380	3,119,830	3,500,000	3,500,000					3.471	3.510	JAJO	21,260	121,485	01/11/2022	01/28/2039
03330E-AQ-7	ANCHF 2016-3A A CR			2	1.G FE	1,000,000	82.8880	828,875	1,000,000	1,000,000					3.771	3.830	JAJO	12,884	37,710	12/24/2020	01/28/2039
03330P-AQ-2	ANCHF 2018-5A BRR			2	1.A FE	14,950,000	86.7350	12,966,808	14,950,000	14,950,000					2.612	2.620	AO	71,591	390,494	08/06/2021	04/25/2036
03330P-AS-8	ANCHF 2018-5A CRR			2,4	1.B FE	3,250,000	84.6080	2,749,760	3,250,000	3,250,000					3.112	3.130	AO	18,542	101,140	08/06/2021	04/25/2036
03770F-AC-2	AASET 2014-1 BR			2	4.B FE	1,007,203	96.0970	1,977,633	2,057,947	286,743					5.906	63.180	MON	5,402	114,031	03/31/2023	01/15/2043
03789X-AE-8	DIN 2019-1A A2II			2	2.B FE	43,318,260	95.8050	42,254,404	44,104,500	43,414,487		92,623			4.723	5.520	MJSD	150,443	1,665,159	12/20/2023	06/05/2049
038779-AB-0	ARBYS 2020-1A A2			4	2.C FE	40,769,441	91.2330	38,444,382	42,138,495	41,051,987		252,165			3.237	4.080	JAJO	341,006	1,364,023	12/01/2022	08/01/2050
04546K-AA-6	AASET 2018-2A A				3.A FE	16,398,602	87.5630	14,377,190	16,419,215	16,534,364					4.454	1.850	MON	26,408	727,524	01/28/2021	11/18/2038
04682A-AB-0	A10 2015-1 B				1.E FE	6,500,000	92.2970	5,999,305	6,500,000	6,500,000					5.898	5.890	MON	17,039	383,370	12/17/2015	09/15/2049
04682A-AC-8	A10 2015-1 C				3.B FE	5,000,000	87.1430	4,357,145	5,000,000	5,000,000					8.750	9.100	MON	19,444	437,500	12/17/2015	09/15/2049
04682A-AJ-3	A10 2015-I B2				1.E FE	2,000,000	87.1210	1,742,412	2,000,000	2,000,000					4.814	4.860	MON	4,279	96,280	11/21/2016	09/15/2049
04682A-AL-8	A10 2015-I C2				3.B FE	3,000,000	81.8000	2,453,988	3,000,000	3,000,000					7.757	8.030	MON	10,343	232,710	11/21/2016	09/15/2049
05377R-GC-2	AESOP 2023-1A A			4	1.A FE	1,435,198	99.4440	1,412,106	1,420,000	1,432,885		(2,314)			5.250	5.110	MON	2,278	68,959	01/20/2023	04/20/2029
05377R-GY-4	AESOP 2023-4A A			4	1.A FE	6,497,232	100.7090	6,546,059	6,500,000	6,492,009		(5,223)			5.490	5.490	MON	10,904	251,778	03/30/2023	06/20/2029
05377R-HD-9	AESOP 23-5			4	1.F FE	12,943,360	100.2470	12,981,974	12,950,000	12,944,094		735			6.120	6.300	MON	24,217	438,099	05/30/2023	04/20/2028
05492Q-AE-6	BDS 2020-FL5 B			4	1.A FE	2,816,625	97.2810	2,821,140	2,900,000	2,810,307		(25,320)			7.272	7.610	MON	9,374	201,928	07/27/2020	02/16/2037
05493F-AJ-8	BDS 2021-FL7 E			2,4	2.C FE	1,000,000	93.4590	934,594	1,000,000	1,000,000					8.272	7.820	MON	3,677	79,295	05/14/2021	06/16/2036
05493N-AG-7	BDS 2021-FL9 D			2,4	2.A FE	2,600,000	94.0860	2,446,246	2,600,000	2,600,000					7.722	7.610	MON	8,924	191,708	10/01/2021	11/16/2038
055731-AG-8	BSPDF 2021-FL1 C			2,4	1.G FE	5,093,000	91.1560	4,648,976	5,100,000	5,095,363		1,549			7.726	2.350	MON	18,607	376,461	06/08/2022	10/15/2036
055731-AJ-2	BSPDF 2021-FL1 D			2,4	2.B FE	6,000,000	91.0960	5,465,748	6,000,000	6,000,000					8.226	2.830	MON	23,308	473,313	10/06/2021	10/15/2036
05591X-AG-6	BRSP 2021-FL1 C			2,4	1.G FE	8,500,000	92.4210	7,855,777	8,500,000	8,500,000					7.620	2.230	MON	79,003	620,884	07/12/2021	08/19/2038
05591X-AJ-0	BRSP 2021-FL1 D			2,4	2.B FE	4,200,000	89.3040	3,750,760	4,200,000	4,200,000					8.170	7.720	MON	41,860	330,211	07/12/2021	08/19/2038
055983-AE-0	BSPRT 2022-FL8 B				1.D FE	7,000,000	96.4600	6,752,165	7,000,000	7,000,000					7.388	7.380	MON	29,093	487,988	01/28/2022	02/15/2037
055983-AJ-9	BSPRT 2022-FL8 D				2.B FE	11,000,000	93.7570	10,313,281	11,000,000	11,000,000					8.138	8.130	MON	50,308	850,484	01/28/2022	02/15/2037
055984-AE-8	BSPRT 2022-FL9 AS				1.A FE	23,760,000	97.6520	23,436,432	24,000,000	23,611,412		(132,045)			8.229	7.880	MON	104,059	1,910,882	06/10/2022	07/15/2039
055984-AG-3	BSPRT 2022-FL9 B				1.D FE	4,950,000	95.7290	4,786,440	5,000,000	4,921,077		(26,881)			8.727	8.410	MON	20,607	423,346	06/10/2022	07/15/2039
055984-AJ-7	BSPRT 2022-FL9 C				1.G FE	5,940,000	96.9000	5,814,024	6,000,000	5,905,273		(32,315)			9.277	9.010	MON	26,287	541,474	06/10/2022	07/15/2039
05608X-AG-7	BXMT 2020-FL3 C			4	1.G FE	3,000,000	84.0180	2,520,549	3,000,000	3,000,000					8.026	8.090	MON	11,371	231,667	10/20/2020	11/15/2037
05875H-AC-7	BALLY 18-1A				1.B FE	249,925	100.0210	250,052	250,000	249,939		7			7.277	7.280	JAJO	3,588	16,659	01/19/2022	04/20/2031
06761M-AA-5	BMM 2018-1A A1				1.A FE	7,994,116	99.4200	7,947,718	7,994,116	7,994,116					7.185	4.340	JAJO	124,457	521,624	11/13/2018	01/15/2031
06762Q-AC-1	BABSN LP-3A B				1.C FE	6,250,000	100.1010	6,256,325	6,250,000	6,250,000					8.461	8.420	JAJO	107,243	548,461	07/22/2022	07/20/2033
072917-AE-7	BXCMM 2022-1A B				1.C FE	1,000,000	96.0690	960,687	1,000,000	1,000,000					7.415	7.710	JAJO	15,038	68,376	02/10/2022	04/20/2035
072917-AG-2	BXCMM 2022-1A C				1.F FE	2,000,000	94.8180	1,896,352	2,000,000	2,000,000					8.165	8.520	JAJO	33,117	151,961	02/10/2022	04/20/2035
07359B-AA-5	BEACN 2021-1A A				1.F FE	3,057,197	88.6600	3,063,662	3,455,518	3,352,891		311,912			2.250	5.600	MON	8,492	52,051	09/13/2023	10/22/2046
08652@-AA-0	CTL - BEST BUY (HONOLULU HI)				2.A	450,153	99.5000	447,902	450,153	450,153					5.950	5.950	MON	2,455	26,781	01/07/2011	01/15/2026
09262E-AB-9	BLACKROCK DLF IX 2021-2 CLO CLASS A-1				1.A FE	243,183,395	96.2000	233,942,426	243,183,395	243,183,395					6.899	6.890	JAJO	2,924,733	10,805,818	12/20/2023	05/01/2035
09262E-AD-5	BLACKROCK DLF IX 2021-2 CLO CLASS A-2				1.B FE	77,912,100	94.3500	73,510,066	77,912,100	77,912,100					7.149	7.140	JAJO	959,280	5,090,873	06/22/2022	05/20/2035
09262E-AF-0	BLACKROCK DLF IX 2021-2 CLO CLASS B			4	1.E FE	32,970,725	93.1700	30,718,825	32,970,725	32,970,725					7.649	7.640	JAJO	455,335	2,338,768	02/28/2022	05/20/2035
09262E-AH-6	BLACKROCK DLF IX 2021-2 CLO CLASS C			4	1.F FE	29,970,611	93.8200	28,118,427	29,970,611	29,970,611					8.649	8.630	JAJO	468,016	2,428,992	12/23/2021	05/20/2035
09262E-AK-9	BLACKROCK DLF IX 2021-2 CLO CLASS D			4	2.A FE	38,956,086	89.3000	34,787,785	38,956,086	38,956,086					9.149	9.130	JAJO	643,500	3,354,171	12/03/2021	05/20/2035
09262E-AM-5	BLACKROCK DLF IX 2021-2 CLO CLASS E			4	3.A FE	49,241,260	86.2000	42,445,966	49,241,260	49,241,260					9.649	9.630	JAJO	844,682	4,488,681	11/19/2021	05/20/2035
09262E-AP-8	BLACKROCK DLF IX 2021-2 CLO CLASS W			4	4.A FE	41,261,189	80.7300	33,310,158	41,261,189	41,261,189					3.000	2.990	JAJO	220,060	1,205,142	03/31/2022	05/20/2035

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
09606B-AA-2	BSTRM 2023-1A A2			2	1.G FE	10,432,641	96.8420	10,289,505	10,625,000	10,445,840		13,199			5.398	5.990	MON	17,525	353,681	04/28/2023	05/20/2053
103228-AE-2	BOYCE 2022-1A B1				1.C FE	3,000,000	99.0330	2,970,990	3,000,000	3,000,000					7.161	4.950	JAJO	42,972	199,000	01/28/2022	04/21/2035
103228-AG-7	BOYCE 2022-1A B2				1.C FE	1,000,000	85.1610	851,609	1,000,000	1,000,000					3.000	3.030	JAJO	5,833	30,000	01/28/2022	04/21/2035
103228-AJ-1	BOYCE 2022-1A C				1.F FE	5,500,000	98.5710	5,421,400	5,500,000	5,500,000					7.511	7.580	JAJO	82,631	384,458	01/28/2022	04/21/2035
12434L-AA-2	BXMT 2020-FL2 A			4	1.A FE	661,515	95.2500	645,628	677,825	669,566		5,983			6.376	17.430	MON	13,908	41,035	07/16/2020	02/16/2037
12434L-AG-9	BXMT 2020-FL2 C			4	1.G FE	1,803,750	87.1010	1,611,365	1,850,000	1,790,832		(19,942)			7.126	8.900	MON	17,864	126,026	09/25/2020	02/16/2037
12434L-AJ-3	BXMT 2020-FL2 D			4	2.B FE	1,014,219	79.4470	834,197	1,050,000	1,031,020		5,547			7.426	8.430	MON	3,682	74,713	10/09/2020	02/15/2037
12479M-AH-1	CBCI 2016-1 A				1.F FE	78,373,546	89.6080	70,229,359	78,373,546	78,373,545					5.250	5.350	JAJO	880,142	4,103,059	05/19/2016	07/15/2046
12479R-AF-4	CAUTO 2017-1A A3				1.E FE	21,838,982	96.4490	21,063,414	21,838,982	21,838,982					4.330	4.420	MON	48,315	945,612	10/11/2018	04/15/2047
12510H-AE-0	CAUTO 2020-1A A5			4	1.E FE	1,396,030	91.0430	1,258,401	1,382,208	1,388,865		(2,061)			3.480	3.360	MON	2,138	48,101	07/28/2020	02/15/2050
12510H-AF-7	CAUTO 2020-1A A6			4	1.E FE	8,633,491	84.6330	7,311,243	8,638,802	8,634,932		208			3.810	3.880	MON	14,628	329,138	01/15/2020	02/15/2050
12510H-AJ-9	CAUTO 2020-1A B3			2,4	2.B FE	3,908,047	83.5380	3,341,524	4,000,000	3,887,531		(4,801)			4.950	5.550	MON	8,800	160,875	09/22/2023	02/15/2050
12510H-AN-0	CAUTO 2021-1A A4			2,4	1.E FE	2,984,845	73.5750	2,196,671	2,985,625	2,984,959		45			2.760	2.790	MON	3,662	82,403	07/27/2021	08/15/2051
12510H-AP-5	CAUTO 2022-1A A1			4	1.A FE	3,331,289	88.9250	3,308,018	3,720,000	3,349,877		29,270			3.350	5.760	MON	5,539	82,388	05/02/2023	03/15/2052
12510H-AR-1	CAUTO 2022-1A B				2.B FE	999,584	85.7180	857,184	1,000,000	999,603		10			4.680	4.680	MON	2,080	46,800	03/08/2022	03/15/2052
12510H-AT-7	CAUTO 2023-1A A2			2,4	1.E FE	7,759,359	100.2510	8,044,986	8,024,844	7,760,703		2,108			6.500	6.820	MON	23,183	115,914	09/14/2023	09/15/2053
12510H-AU-4	CAUTO 2023-1A B			2	2.B FE	881,076	99.8080	898,270	900,000	881,164		88			7.750	7.970	MON	3,100	15,500	09/14/2023	09/15/2053
12530M-AL-9	SORT 2022-1A A1				1.E FE	5,862,286	98.3460	5,765,789	5,862,783	5,862,436		(24)			5.970	5.970	MON	15,556	350,008	08/10/2022	08/15/2062
12550Y-AU-8	CIFC 2017-2A DR			2,4	2.C FE	1,000,000	99.1360	991,363	1,000,000	1,000,000					8.777	9.180	JAJO	17,799	81,844	05/05/2021	04/20/2030
12552M-AE-8	CIFC 2013-3RA A2				1.B FE	7,060,000	99.6280	7,033,723	7,060,000	7,060,000					7.060	6.590	JAJO	95,535	458,496	03/26/2018	04/24/2031
12563L-AN-7	CLIF 2020-1A A			4	1.F FE	2,235,815	89.3100	2,204,898	2,468,825	2,266,363		40,319			2.080	4.840	MON	1,854	43,354	09/21/2023	09/18/2045
12565K-AA-5	CLIF 2021-1A A				1.F FE	2,112,795	88.1920	2,226,007	2,524,035	2,156,025		97,296			1.640	6.950	MON	1,495	41,394	11/30/2022	02/18/2046
12565K-AE-7	CLIF 2022-1A A1				1.F FE	1,527,846	88.2580	1,586,699	1,797,796	1,537,506		21,895			2.720	6.430	MON	1,766	24,450	07/05/2023	01/18/2047
12575A-AD-9	CIMNL 2021-1 A4			2,4	1.C FE	1,206,631	73.2960	938,190	1,280,000	1,208,437		1,760			3.040	3.880	MON	1,189	32,528	09/28/2023	07/20/2051
12575A-AF-4	CIMNL 2021-1 A6			2	1.F FE	4,026,189	73.2640	2,930,556	4,000,000	4,020,513		(2,428)			3.440	3.410	MON	4,204	137,600	08/02/2021	07/20/2051
12669@-AA-3	CTL - CVS CAREMARK (MARIETTA GA)				2.B	2,121,714	100.5500	2,133,383	2,121,714	2,121,714					5.980	5.980	MON	5,639	137,550	09/22/2011	01/15/2035
14069E-AA-6	CPMRK 2007-ACC A1				1.E FE	12,002,154	89.0630	10,285,660	11,548,720	11,945,775		(12,405)			6.084	5.750	MON	40,986	702,624	05/01/2017	07/10/2052
14070E-AA-3	CPMRK 2008-AMCW A1A				1.E FE	69,955,278	104.1830	58,486,850	56,138,735	68,172,193		(270,255)			6.897	5.120	MON	225,860	3,871,888	12/08/2022	07/10/2055
14070R-AA-4	CPMRK 2008-LACK A1				1.G FE	5,851,432	109.8070	6,429,273	5,855,051	5,852,083		(15)			7.138	7.140	MON	24,379	417,933	12/19/2008	12/10/2053
143109-AQ-9	CGMS 2016-4A BR			4	1.C FE	895,000	100.2150	1,002,145	1,000,000	899,441		(21,129)			7.777	7.120	JAJO	15,771	71,705	04/20/2020	10/20/2027
14310Q-AA-6	CGFM 2015-1A A11R				1.A FE	23,500,000	99.5790	23,401,112	23,500,000	23,500,000					7.205	1.250	JAJO	343,361	1,538,151	08/02/2018	10/20/2031
14855M-AA-6	CLAST 2019-1A A			2	2.B FE	19,647,896	87.1310	17,127,126	19,656,731	19,656,564		(1,767)			3.967	4.030	MON	34,657	779,829	02/16/2022	04/15/2039
14856C-AA-7	CLAST 2018-1 A				2.A FE	12,376,774	91.1660	11,435,958	12,544,159	12,365,944		40,134			4.125	4.660	MON	22,998	517,446	03/24/2020	06/15/2043
14856G-AA-8	CLAST 2021-1A A			2	1.G FE	15,744,923	91.7870	14,452,188	15,745,354	15,775,623		22,552			3.474	3.420	MON	24,311	524,441	01/20/2021	01/15/2046
14856G-AB-6	CLAST 2021-1A B			2,4	3.A FE	2,537,646	82.3120	2,088,858	2,537,723	2,539,068		(646)			6.656	6.830	MON	7,507	168,964	01/20/2021	01/15/2046
15672Q-AE-7	CERB 2022-1A C				1.G FE	7,000,000	94.5030	6,615,175	7,000,000	7,000,000					8.543	8.530	JAJO	129,582	555,724	04/01/2022	04/15/2034
15674E-AC-6	CERB 2021-1A B			2,4	1.A FE	2,000,000	99.3340	1,986,672	2,000,000	2,000,000					7.555	7.060	JAJO	32,740	137,984	02/19/2021	04/15/2032
15674E-AE-2	CERB 2021-1A C			2,5	1.D FE	2,000,000	97.5160	1,950,320	2,000,000	2,000,000					8.255	2.520	JAJO	35,774	152,140	02/19/2021	04/15/2032
15674J-AB-7	CERB 2020-3A B				1.A FE	3,000,000	98.2960	2,948,868	3,000,000	3,000,000					8.155	2.600	JAJO	53,011	225,176	11/20/2020	01/15/2033
15674L-AE-6	CERB 2021-2A C			4	1.G FE	3,150,000	96.6740	3,045,215	3,150,000	3,150,000					8.505	7.930	JAJO	58,050	247,583	03/30/2021	04/15/2033
15674P-AA-5	CERB 2021-3A A				1.A FE	967,000	98.9980	989,979	1,000,000	957,062		(921)			7.215	8.250	JAJO	32,250	65,554	08/17/2022	07/23/2033
15674R-AG-8	CERB 2021-5A A			2,4	1.G FE	2,470,000	95.3350	2,383,375	2,500,000	2,473,106		2,109			8.255	8.490	JAJO	92,899	190,175	06/08/2022	09/22/2033
15675A-AA-7	CERB 2023-1A A			2	1.A FE	15,250,000	100.0020	15,250,320	15,250,000	15,250,000					7.793	7.790	JAJO	234,411	653,435	02/24/2023	03/22/2035
15675C-AA-3	CERB 2023-3A A1			2	1.A FE	25,123,750	100.0090	25,252,273	25,250,000	25,138,676		14,926			7.906	7.990	JAJO	613,044		09/15/2023	09/13/2035
15675C-AC-9	CERB 2023-3A B			2	1.C FE	4,000,000	99.9810	3,999,240	4,000,000	4,000,000					8.776	8.760	JAJO	107,382		09/15/2023	09/13/2035
15675C-AJ-4	CERB 2023-3A A2			2	1.A FE	10,000,000	99.6260	9,962,560	10,000,000	10,000,000					6.720	6.720	JAJO	201,600		08/17/2023	09/13/2035
21872B-AJ-5	CAFL 2018-1 C				1.D FE	426,552	97.7870	417,125	426,565	410,007		(5,795)			4.369	5.740	MON	828	24,157	06/27/2018	06/15/2051
230628-AA-7	CUMBERLAND CAPITAL CORPORATION				1.B FE	20,000,000	92.4350	18,487,002	20,000,000	20,000,000					7.350	7.550	MJSD	44,917	1,470,000	03/12/2008	03/20/2043
233046-AF-8	DNKN 2017-1A A2II			2	2.B FE	12,042,926	94.7940	11,480,620	12,111,125	12,043,677		750			4.030	4.240	FMAN	55,587	446,297	12/12/2023	11/20/2047
233046-AL-5	DNKN 2019-1A A23			4	2.B FE	3,174,786	96.3550	3,287,207	3,411,573	3,207,184		21,256			4.352	5.790	FMAN	16,909	115,698	07/07/2023	05/20/2049
233046-AN-1	DNKN 2021-1A A2I				2.B FE	3,835,000	90.8770	4,141,269	4,557,000	3,980,861		152,473			2.045	7.160	FMAN	10,613	93,191	11/10/2022	11/20/2051
233046-AQ-4	DNKN 2021-1A A2II				2.B FE	4,239,225	88.9360	4,397,966	4,945,080	4,247,225		11,866			2.493	3.760	FMAN	14,040	67,186	12/19/2023	11/20/2051
233046-AS-0	DNKN 2021-1A A23				2.B FE	11,056,171	82.5110	12,222,107	14,812,700	11,150,881		125,021			2.791	5.280	MON	75,648	413,422	11/10/2022	11/20/2051
23327C-AA-9	DLS ABS CAPITAL TRUST				1.A FE	39,000,000	87.5690	34,151,798	39,000,000	39,000,000					6.250	6.390	FMAN	277,604	2,437,500	12/14/2007	02/20/2044
23327G-AA-0	DLS CAPITAL A TRUST				1.A FE	23,000,000	86.2400	19,835,187	23,000,000	23,000,000					6.500	6.650	FMAN	170,264	1,495,000	12/14/2007	02/20/2044
24703P-AA-2	DELLWOOD AB 2008-1				1.A FE	27,000,000	85.9590	23,208,816	27,000,000	27,000,000					6.550	6.700	JAJO	348,788	1,768,500	02/04/2008	01/20/2043

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
24823D-AU-0	DEN11 2015-1A A2RR				1.A FE	1,946,246	99.9820	1,945,896	1,946,246	1,946,246					7.327	1.040	JAJO	28,918	130,675	09/14/2018	10/20/2028
25521T-AA-1	DIV FINANCIAL SSNR FUNDING TRUST				1.A FE	36,000,000	87.5640	31,522,861	36,000,000	36,000,000					6.250	6.390	FMAN	225,000	2,250,000	12/14/2007	02/25/2044
25522A-AA-1	DIV FINANCIAL SENIOR FUNDING TRUST				1.A FE	39,000,000	86.2340	33,631,399	39,000,000	39,000,000					6.500	6.650	FMAN	253,500	2,535,000	12/14/2007	02/25/2044
25755T-AE-0	DPABS 2015-1A A2II				2.A FE	36,223,573	97.8080	35,474,853	36,270,000	36,224,261		689			4.474	4.620	JAJO	297,499	1,535,643	12/19/2023	10/25/2045
25755T-AH-3	DPABS 2017-1A A23			2	2.A FE	26,309,369	95.3770	25,363,260	26,592,638	26,318,257		8,888			4.118	4.500	JAJO	200,766	931,492	12/11/2023	07/25/2047
25755T-AP-5	DPABS 2021-1A A2II			2	2.A FE	45,957,082	85.7260	40,119,628	46,800,000	46,040,455		82,535			3.151	3.430	JAJO	270,356	1,474,668	11/10/2022	04/25/2051
26244M-AQ-5	DRSLF 16-45A				1.B FE	250,075	99.8120	249,530	250,000	250,063		(7)			7.355	7.340	JAJO	3,882	16,766	01/06/2022	10/15/2030
28000X-AA-6	ECX 2022-1 A2				2.B FE	11,180,695	92.6500	10,650,481	11,495,417	11,258,636		61,225			4.250	4.940	MON	8,143	488,336	04/08/2022	03/25/2052
29002A-AA-2	ELM20 2022-7A A				1.A FE	41,000,000	100.2850	41,116,727	41,000,000	41,000,000					7.402	7.710	JAJO	640,756	2,715,756	09/19/2022	10/17/2034
29002A-AC-8	ELM20 2022-7A B1				1.C FE	7,000,000	100.2410	7,016,870	7,000,000	7,000,000					8.152	8.000	JAJO	120,481	514,853	09/19/2022	10/17/2034
30310@-AA-8	DRB CAPITAL LLC			4	1.B	545,440	100.0000	545,440	545,440	545,440					5.900	5.890	MON	1,073		12/20/2023	12/31/2073
30319Y-AG-3	FSRIA 2021-FL2 C			2,4	1.G FE	463,050	94.4930	472,464	500,000	500,000		36,950			7.522	5.260	MON	1,672	35,922	01/05/2023	06/16/2038
30319Y-AJ-7	FSRIA 2021-FL2 D			2,4	2.B FE	2,000,000	94.0440	1,880,872	2,000,000	2,000,000					8.272	2.870	MON	7,354	158,895	04/28/2021	02/16/2027
30326M-AG-0	FSRIA 2022-FL4 C				1.G FE	6,250,000	97.0570	6,066,044	6,250,000	6,250,000					8.587	8.580	MON	22,329	512,755	03/24/2022	01/19/2039
30327M-AA-2	FSRIA 2022-FL5 A				1.A FE	19,498,462	98.8140	19,515,666	19,750,000	19,229,327		(242,974)			7.659	5.730	MON	57,166	1,457,466	12/01/2022	06/19/2037
30327M-AC-8	FSRIA 2022-FL5 AS				1.A FE	9,899,983	99.3740	9,937,350	10,000,000	9,797,482		(86,867)			8.229	7.570	MON	31,991	795,719	06/03/2022	06/19/2037
30327M-AE-4	FSRIA 2022-FL5 B				1.D FE	3,464,990	98.8540	3,459,904	3,500,000	3,429,755		(30,782)			8.728	8.110	MON	11,032	296,213	06/03/2022	06/19/2037
30327M-AG-9	FSRIA 2022-FL5 C				1.G FE	2,969,994	97.9500	2,938,497	3,000,000	2,941,278		(25,753)			9.277	8.690	MON	10,051	270,601	06/03/2022	06/19/2027
30328D-AA-1	FSRIA 2022-FL6 A				1.A FE	33,829,966	100.2580	34,087,652	34,000,000	33,577,537		(206,515)			7.935	7.420	MON	109,711	2,604,268	08/10/2022	08/19/2037
30328D-AC-7	FSRIA 2022-FL6 AS				1.A FE	14,924,415	100.0020	15,000,240	15,000,000	14,781,113		(114,999)			8.486	7.980	MON	45,960	1,232,740	08/10/2022	05/19/2037
30328D-AE-3	FSRIA 2022-FL6 B				1.D FE	2,611,867	100.0040	2,625,118	2,625,000	2,593,150		(16,168)			8.987	8.550	MON	8,520	229,063	08/10/2022	08/19/2037
30328D-AG-8	FSRIA 2022-FL6 C				1.G FE	2,984,913	99.5520	2,986,551	3,000,000	2,963,839		(18,277)			9.585	9.210	MON	10,385	279,976	08/10/2022	08/19/2037
30329X-AC-2	FSRIA 2022-FL7 AS				1.A FE	9,925,000	99.1050	9,910,540	10,000,000	9,928,526		3,176			8.772	8.880	MON	31,666	876,919	11/18/2022	10/19/2039
30605Y-AB-7	FLCON 2017-1 A				1.G FE	4,574,413	93.4790	4,291,063	4,590,423	4,595,447		5,502			4.581	4.530	MON	17,466	210,275	09/30/2020	01/15/2042
30605Y-AD-3	FLCON 2017-1 B				2.C FE	2,451,620	87.5490	2,156,186	2,462,819	2,457,568		1,079			6.300	6.520	MON	6,896	155,158	02/01/2017	02/15/2042
30610G-AA-1	FLCON 2019-1 A				2.B FE	28,387,239	91.2870	25,954,759	28,432,137	28,419,768		7,824			3.597	3.670	MON	45,454	1,022,704	03/17/2021	09/15/2039
33767J-AA-0	FKH 2020-SFR2 A			4	1.A FE	7,972,843	92.6910	8,158,796	8,802,173	7,979,630		7,998			1.266	2.730	MON	9,286	9,288	11/06/2023	10/19/2037
33767J-AE-2	FKH 2020-SFR2 C			4	1.D FE	6,560,486	92.3550	6,709,620	7,265,000	6,565,828		5,342			1.667	3.190	MON	9,419	20,185	11/13/2023	10/19/2037
33767J-AG-7	FKH 2020-SFR2 D			4	1.G FE	1,083,797	92.6770	1,112,126	1,200,000	1,087,585		3,788			1.968	3.460	MON	1,968	13,776	05/23/2023	10/19/2037
33768E-AA-0	FKH 2022-SFR3 A			2	1.A FE	3,847,915	96.7410	3,865,983	3,996,212	3,880,232		32,424			4.250	5.510	MON	6,605	113,226	04/20/2023	07/17/2026
33768E-AC-6	FKH 2022-SFR3 B				1.D FE	6,527,157	96.4130	6,628,428	6,875,000	6,615,056		78,185			4.500	6.190	MON	25,781	247,984	05/11/2023	07/17/2026
33768N-AC-6	FKH 2022-SFR1 B			2	1.D FE	1,583,656	95.7430	1,627,629	1,700,000	1,588,273		4,617			4.493	8.410	MON	6,365	6,365	10/31/2023	05/17/2027
33768N-AE-2	FKH 2022-SFR1 C				1.G FE	499,993	95.7250	478,626	500,000	499,672		(241)			4.642	4.690	MON	1,934	23,210	04/05/2022	05/17/2027
33830J-AC-9	GUYS 2021-1A A2			2	2.C FE	52,901,987	85.1990	45,323,898	53,198,000	52,928,677		26,690			2.493	2.620	JAJO	243,141	1,306,432	06/08/2023	07/25/2051
33830J-AE-5	GUYS 2023-1A A2			2	2.C FE	26,400,000	103.9100	27,432,240	26,400,000	26,400,000					7.549	7.540	JAJO	171,614		11/17/2023	01/26/2054
34706C-AC-3	FORT 2022-FL3 AS				1.A FE	27,300,000	96.7060	26,400,683	27,300,000	27,300,000					7.587	7.600	MON	34,523	1,985,550	02/16/2022	12/17/2026
34706C-AE-9	FORT 2022-FL3 B				1.D FE	12,258,000	96.3540	11,811,110	12,258,000	12,258,000					8.087	8.100	MON	16,523	954,186	02/16/2022	12/17/2026
347382-AC-7	FT GORDON HOUSING			1	3.B FE	1,735,168	97.7520	1,666,672	1,705,000	1,733,668		(1,019)			6.324	6.140	MN	13,778	101,342	09/20/2023	05/15/2051
347469-AA-6	FTJAX 7.05 11/55				2.C FE	11,360,796	93.9730	10,676,058	11,360,796	11,360,796					7.050	7.050	MN	102,342	800,936	10/24/2008	11/15/2055
34960J-AU-9	FCO 2015-6A A2R				1.A FE	3,000,000	98.9220	2,967,660	3,000,000	3,000,000					7.267	4.530	JAJO	50,269	196,224	06/29/2018	07/10/2030
34961J-BA-1	FCO 2017-9A A1FR			2,5	1.A FE	15,400,000	89.1310	13,726,159	15,400,000	15,400,000					2.490	2.550	JAJO	80,953	383,460	09/20/2021	10/15/2033
34961J-BC-7	FCO 2017-9A A2TR				1.A FE	2,137,850	97.5750	2,244,214	2,300,000	2,150,466		11,824			7.455	9.020	JAJO	36,201	156,356	11/16/2022	10/15/2033
34961J-BE-3	FCO 2017-9A BR			2,5	1.C FE	14,650,000	96.1650	14,088,173	14,650,000	14,650,000					7.605	5.140	JAJO	235,221	1,018,141	09/20/2021	10/15/2033
34961J-BG-8	FCO 2017-9A CR			2,5	1.G FE	17,250,000	95.2410	16,429,142	17,250,000	17,250,000					8.455	7.880	JAJO	307,920	1,347,089	09/20/2021	10/15/2033
34961J-BJ-2	FCO 2017-9A DR			2,5	2.C FE	6,950,000	89.2650	6,203,924	6,950,000	6,950,000					9.605	9.120	JAJO	140,934	623,553	09/20/2021	10/15/2033
34961W-AJ-4	FCO 2018-11A BT				1.C FE	17,000,000	97.9760	16,655,852	17,000,000	17,000,000					7.355	6.650	JAJO	273,552	1,138,488	03/29/2018	04/15/2031
34964W-AA-0	FCBSL 2022-2A AT				1.A FE	34,000,000	100.5520	34,187,680	34,000,000	34,000,000					7.595	7.930	JAJO	537,982	2,396,385	09/15/2022	10/18/2033
34964W-AE-2	FCBSL 2022-2A B				1.B FE	6,000,000	100.0900	6,005,406	6,000,000	6,000,000					8.395	8.300	JAJO	104,938	471,558	09/15/2022	10/18/2033
349927-AE-3	FCBSL 2022-3A B				1.C FE	5,000,000	100.3410	5,017,050	5,000,000	5,000,000					8.815	9.220	JAJO	89,383	385,152	10/06/2022	12/20/2035
35952F-AA-8	FTHUAC 8.25 12/15/2053				2.B FE	17,109,030	109.2840	18,578,314	17,000,000	17,102,083		(1,670)			8.250	8.180	JD	62,333	1,402,500	05/01/2017	12/15/2053
36186E-AA-7	GMACN 2003-PRES A				1.F	23,492,828	102.0570	20,884,384	20,463,531	22,738,444		(137,407)			6.240	4.810	MON	74,487	1,276,924	10/11/2016	10/10/2041
36186T-AB-2	GMACN 2003-STEW B				2.C FE	6,026,816	94.4690	6,140,473	6,500,001	6,132,932		11,710			6.400	7.160	MON	24,267	416,000	04/03/2014	11/10/2043
36186Y-AF-2	GMACN 2007-HCKM A				2.B	56,892,611	99.4730	51,718,479	51,992,428	56,201,704		(116,302)			6.107	5.350	MON	185,219	3,175,176	08/12/2019	08/10/2052
37941@-AA-0	BLACKROCK GLOBAL INFRASTRUCTURE DEBT FU			4	2.B PL	114,862,721	96.0700	110,348,616	114,862,721	114,862,721					5.000	4.990	JAJO	989,096	4,175,078	12/11/2023	04/29/2029
38012D-AD-9	GMACN 2005-DRUM A				2.A FE	20,123,723	101.9060	20,573,859	20,189,135	20,140,515		1,155			7.150	7.170	MON	84,206	1,443,523	05/16/2018	05/10/2050

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38138J-AG-8	GLM 2021-9A C			2,5	1.F FE	1,000,000	98.2190	982,185	1,000,000	1,000,000					7.477	6.800	JAJO	15,163	68,663	01/22/2021	01/20/2033
38138J-AJ-2	GLM 2021-9A D			2,4	2.C FE	3,500,000	97.1830	3,401,416	3,500,000	3,500,000					8.577	8.960	JAJO	60,876	279,356	01/22/2021	01/20/2033
381743-AE-3	GOCAP 2021-54A C			2,4	1.E FE	4,000,000	95.4950	3,819,792	4,000,000	4,000,000					8.304	5.910	FMAN	52,594	312,561	07/09/2021	08/05/2033
38175B-AC-8	GOCAP 2018-36A B				1.C FE	3,000,000	99.3590	2,980,758	3,000,000	3,000,000					7.304	6.630	FMAN	34,695	204,087	02/23/2018	02/05/2031
38175B-AE-4	GOCAP 2018-36A C				1.F FE	5,000,000	96.3760	4,818,775	5,000,000	5,000,000					7.754	2.160	FMAN	61,388	362,895	02/23/2018	02/05/2031
38175N-AC-2	GOCAP 2015-25A BR				1.C FE	9,000,000	98.9460	8,905,140	9,000,000	9,000,000					7.554	6.880	FMAN	107,649	635,012	05/25/2018	05/05/2030
38178E-AG-0	GOCAP 2013-16A CR2			2,4	1.F FE	6,000,000	96.5700	5,794,206	6,000,000	6,000,000					8.539	7.990	JAJO	93,938	481,278	06/08/2021	07/25/2033
38178G-AA-8	GOCAP 2020-49A AR				1.A FE	14,381,250	99.0940	14,864,130	15,000,000	14,434,339		49,256			7.207	8.090	JAJO	219,226	988,884	12/01/2022	08/26/2033
38178G-AC-4	GOCAP 2020-49A BR			2,4	1.C FE	2,850,000	96.3730	2,746,636	2,850,000	2,850,000					7.577	6.920	JAJO	94,728	198,579	08/06/2021	08/26/2033
38178G-AE-0	GOCAP 2020-49A CR			2,4	1.F FE	3,150,000	95.5390	3,009,469	3,150,000	3,150,000					8.277	7.550	JAJO	111,556	241,839	08/06/2021	08/26/2033
39809P-AG-0	GSTNE 2021-FL3 C			2,4	1.G FE	2,000,000	93.9680	1,879,356	2,000,000	2,000,000					7.476	7.820	MON	7,061	143,960	07/29/2021	07/15/2039
40168X-AA-9	GUGG 2023-5A A1			2	1.A FE	33,850,000	100.0780	33,876,301	33,850,000	33,850,000					8.070	8.470	MON	1,206,617		06/26/2023	07/25/2035
40168X-AE-1	GUGG 2023-5A C			2	1.F FE	11,100,000	99.4520	11,039,194	11,100,000	11,100,000					10.420	10.800	JAJO	498,027		06/26/2023	07/25/2035
40171B-AA-2	GCF 2023-6A A			2	1.A FE	20,000,000	100.0000	20,000,000	20,000,000	20,000,000					7.950	7.940	JAJO	44,167		11/21/2023	10/25/2036
40171B-AB-0	GCF 2023-6A B			2	1.C FE	11,000,000	100.5000	11,055,000	11,000,000	11,000,000					8.820	8.810	JAJO	26,950		11/21/2023	10/25/2036
40171D-BG-4	GUGG 2019-1A BR			2,4	1.F FE	8,000,000	98.8920	7,911,376	8,000,000	8,000,000					7.855	7.230	JAJO	136,162	576,204	10/12/2021	10/15/2032
40171D-BJ-8	GUGG 2019-1A CR			2,4	2.C FE	4,100,000	97.4300	3,994,638	4,100,000	4,100,000					9.005	5.860	JAJO	79,999	342,978	10/12/2021	10/15/2032
40172P-AC-6	GUGG 2022-2A A2			2	1.A FE	2,000,000	100.3120	2,006,248	2,000,000	2,000,000					8.693	8.690	JAJO	37,673	121,587	12/19/2022	01/15/2035
40172P-AE-2	GUGG 2022-2A B			2	1.C FE	6,750,000	100.3820	6,775,778	6,750,000	6,750,000					9.193	9.190	JAJO	131,013	435,106	12/19/2022	01/15/2035
40390J-AJ-1	HGI 2021-FL2 E			2,4	2.C FE	1,050,000	93.8170	985,083	1,050,000	1,050,000					7.922	6.870	MON	3,004	79,694	09/17/2021	09/19/2036
42704R-AA-9	HERA 2021-FL1 A				1.A FE	2,863,971	96.4930	2,865,260	2,969,384	2,869,631		35,319			6.522	7.090	MON	6,994	183,027	12/07/2022	02/18/2038
42704R-AC-5	HERA 2021-FL1 AS				1.A FE	609,375	96.1990	625,290	650,000	617,815		8,332			6.772	8.990	MON	1,590	41,708	11/30/2022	02/18/2038
42704R-AG-6	HERA 2021-FL1 C			2,4	1.E FE	1,000,000	94.3530	943,532	1,000,000	1,000,000					7.422	6.370	MON	6,392	70,738	02/10/2021	12/01/2037
43730N-AA-4	HPA 2022-1 A			2	1.A FE	512,629	95.7540	523,742	546,964	516,361		5,151			3.930	6.150	MON	836	16,122	03/06/2023	04/17/2039
43730N-AE-6	HPA 2022-1 C				1.G FE	3,810,103	94.8790	3,650,985	3,848,031	3,812,754		1,762			4.480	4.580	MON	14,366	172,392	03/25/2022	04/17/2039
43730X-AB-0	HPA 2021-3 B			4	1.D FE	5,052,183	87.2380	4,407,614	5,052,414	5,051,402		(898)			2.649	2.650	MON	11,153	133,813	12/16/2021	01/17/2041
43730X-AC-8	HPA 2021-3 C			4	1.G FE	3,713,608	86.3360	3,212,191	3,720,549	3,713,788		575			2.799	2.800	MON	8,678	103,406	05/30/2023	01/17/2041
440269-AA-6	HOPSON CAPITAL TRUST				1.A FE	35,000,000	86.0000	30,100,000	35,000,000	35,000,000					2.000	2.010	JUL	303,333	10,626,735	05/30/2008	07/24/2058
44148J-AC-3	HWIRE 2021-1 C			2,4	3.C FE	2,000,000	84.7050	1,694,108	2,000,000	2,000,000					4.459	4.540	MON	2,725	89,180	11/09/2021	11/20/2051
44933X-AE-7	HART 23-B			2	1.A FE	46,991	101.7330	47,815	47,000	46,992		1			5.310	5.310	MON	111	1,012	07/11/2023	08/15/2029
45605P-AM-0	BIND 2016-1A 3				2.B FE	8,038,775	98.5100	7,872,004	7,991,063	8,038,775					5.235	4.820	JAJO	97,794	412,729	05/05/2016	04/15/2026
46590U-AA-0	HENDR 2018-2A A				1.A FE	18,504,564	88.3450	16,356,455	18,514,297	18,512,590		241			3.960	4.030	MON	35,697	733,045	10/02/2018	10/15/2075
46590U-AB-8	HENDR 2018-2A B				2.A FE	2,455,181	86.4780	2,127,687	2,460,379	2,737,792		(36,424)			4.700	2.930	MON	5,139	115,640	10/04/2018	10/15/2077
46616P-AA-1	HENDR 2011-1A A				1.A FE	9,092,556	94.4610	8,591,171	9,094,930	9,086,884		1,211			4.700	4.810	MON	18,998	427,458	06/08/2011	10/15/2056
46616P-AB-9	HENDR 2011-1A B				1.G FE	1,964,565	101.4690	1,994,025	1,965,151	1,966,943		(252)			7.490	7.720	MON	6,542	147,190	06/08/2011	10/15/2058
46616Q-AA-9	HENDR 2011-2A A				1.A FE	13,750,498	94.6020	13,015,617	13,758,333	13,759,623		(244)			4.940	5.040	MON	30,207	679,662	12/01/2011	09/15/2056
46616Q-AB-7	HENDR 2011-2A B				2.B FE	2,378,157	105.8170	2,516,580	2,378,232	2,371,003		729			8.350	8.730	MON	8,826	198,582	12/01/2011	09/15/2058
46616V-AA-8	HENDR 2012-1A A				1.A FE	4,175,688	91.1750	3,679,277	4,035,392	4,179,771		(10,484)			4.210	3.860	MON	7,551	169,914	10/25/2017	02/15/2065
46616V-AB-6	HENDR 2012-1A B				2.B FE	615,944	99.8700	615,283	616,084	616,599		(61)			7.140	7.350	MON	1,955	43,988	03/13/2012	02/15/2067
46617A-AA-3	HENDR-2012-3A A				1.A FE	2,215,644	86.9720	1,995,381	2,294,287	2,208,253		10,894			3.220	3.900	MON	3,283	73,876	03/16/2018	09/15/2065
46617J-AA-4	HENDR 2013-2A A				1.A FE	3,582,662	89.8790	3,220,828	3,583,504	3,546,476		4,331			4.210	4.460	MON	6,705	150,865	07/23/2013	03/15/2062
46617T-AA-2	HENDR 2014-1A A				1.A FE	7,728,797	89.2520	6,901,985	7,733,161	7,742,945		(485)			3.960	4.000	MON	13,610	306,233	02/10/2014	03/15/2063
46617T-AB-0	HENDR 2014-1A B				2.A FE	850,415	89.3430	760,394	851,092	851,017		6			4.940	5.050	MON	1,869	42,044	02/10/2014	03/15/2065
46618H-AA-7	HENDR 2014-3A A				1.A FE	1,007,238	85.4090	888,593	1,040,401	1,011,063		3,211			3.500	3.990	MON	1,618	36,414	02/02/2018	06/15/2077
46618H-AB-5	HENDR 2014-3A B				2.C FE	670,388	84.8930	569,246	670,546	670,698		(24)			4.400	4.480	MON	1,311	29,504	11/18/2014	06/15/2079
46618L-AB-6	HENDR 2015-1A B				2.B FE	1,360,708	84.1570	1,146,119	1,361,879	1,361,418		40			4.250	4.330	MON	2,572	57,880	03/25/2015	09/15/2074
46619R-AA-4	HENDR 2015-2A A				1.A FE	8,337,797	87.8690	7,400,698	8,422,422	8,342,741		7,368			3.870	4.080	MON	14,487	320,763	02/16/2023	03/15/2058
46619R-AB-2	HENDR 2015-2A B				2.B FE	1,419,630	87.1210	1,236,805	1,419,645	1,420,197		(74)			4.830	4.920	MON	3,048	68,569	07/21/2015	03/15/2060
46619X-AA-1	HENDR 2015-3A A				1.A FE	2,347,754	86.7120	2,040,472	2,353,151	2,348,853		330			4.080	4.170	MON	4,267	96,009	10/04/2018	03/15/2070
46619X-AB-9	HENDR 2015-3A B				2.C FE	4,097,613	88.2630	3,617,446	4,098,499	4,099,169		(142)			5.680	5.820	MON	10,346	232,795	11/20/2015	03/15/2072
46620J-AA-9	HENDR 2017-1A A				1.A FE	4,111,985	87.5850	3,604,213	4,115,121	4,113,133		(3,170)			3.990	4.060	MON	7,297	166,776	03/15/2017	08/15/2062
46620J-AB-7	HENDR 2017-1A B				2.B FE	2,195,128	88.8670	1,860,634	2,093,724	2,501,205		(43,976)			5.430	2.830	MON	5,053	113,699	07/25/2019	08/15/2062
46620V-AA-2	HENDR 2017-2A A				1.A FE	6,446,196	83.9710	5,415,399	6,449,107	6,445,074		346			3.530	3.590	MON	10,118	227,653	08/01/2017	09/15/2072
46620V-AB-0	HENDR 2017-2A B				2.C FE	870,539	86.1980	750,787	871,005	871,346		178			5.090	5.200	MON	5,419	44,269	08/01/2017	09/17/2074
46650X-AB-9	HENDR 2019-1A B			2	2.A FE	1,896,165	82.2710	1,561,247	1,897,695	1,897,761		391			4.510	4.620	MON	3,804	85,586	03/01/2019	08/15/2073
46651N-AA-2	JOLAR 2019-1 A			2	2.A FE	13,869,583	90.9850	12,711,807	13,971,275	13,935,090		39,011			3.967	4.100	MON	24,633	554,236	05/04/2022	04/15/2044
46651T-AA-9	HENDR 2018-1A A			2,4	1.A FE	3,039,345	86.0270	2,281,728	2,652,337	3,007,717		(35,774)			3.740	2.120	MON	4,409	99,197	01/11/2021	10/15/2072

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR		Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46665R-AA-7	JGW 2020-D			4	1.F FE	12,896,976	86.5860	11,166,937	12,896,976	12,896,976					3.250	3.290	MON	17,464	419,152	06/02/2020	01/01/2064
47017O-AD-3	NCBJ 2016-1 A				2.C FE	7,821,381	100.1510	7,833,175	7,821,381	7,821,381					5.625	5.730	JAJO	325,076	219,976	11/10/2016	01/05/2027
476681-AA-9	JMIKE 2019-1A A2				2.B FE	5,342,427	94.6760	5,290,293	5,587,775	5,326,690		(6,976)			4.433	4.660	FMAN	31,651	210,473	03/29/2023	02/15/2050
476681-AB-7	JMIKE 2021-1A A2I			2	2.B FE	7,444,485	90.3320	6,965,711	7,711,250	7,451,181		6,469			2.891	3.160	FMAN	28,486	222,932	12/08/2022	02/15/2052
48250R-BN-5	KKR 12 BR2				1.B FE	7,025,000	100.2600	7,043,272	7,025,000	7,025,000					7.355	6.660	JAJO	111,957	470,464	08/30/2018	10/15/2030
48250V-AY-3	KKR 13 CR				1.A FE	6,000,000	99.9520	5,997,114	6,000,000	6,000,000					7.155	6.200	JAJO	91,829	389,686	02/15/2018	01/16/2028
48251B-AY-6	KKR 16 A2R2				1.C FE	1,890,000	99.2010	1,984,018	2,000,000	1,896,040		2,705			7.427	7.840	JAJO	30,122	136,312	07/06/2022	10/20/2034
48255K-AA-4	KKR CORE SR SECURED NOTES				2.B PL	48,469,213	90.0380	43,640,276	48,468,624	48,469,213					4.000	4.030	FA	732,415	1,700,334	10/19/2022	07/15/2031
48275E-AE-6	KREF 2022-FL3 B				1.D FE	10,000,000	95.5760	9,557,640	10,000,000	10,000,000					7.455	6.470	MON	38,511	721,429	02/03/2022	02/15/2039
48275R-AG-2	KREF 2021-FL2 C			2,4	1.G FE	5,000,000	92.4370	4,621,850	5,000,000	5,000,000					7.476	6.300	MON	19,720	355,496	07/23/2021	02/15/2039
50190F-AC-5	LCCM 2021-FL3 AS				1.A FE	3,431,583	95.5890	3,382,205	3,538,260	3,455,629		21,018			7.276	7.500	MON	12,158	220,970	03/01/2023	11/15/2038
50202K-AJ-5	LCCM 2021-FL2 D			2,4	2.B FE	1,000,000	92.9370	929,371	1,000,000	1,000,000					8.376	7.930	MON	3,956	80,497	07/01/2021	12/15/2038
50246*-AF-6	LVNV FUNDING LLC			4	1.F PL	10,000,000	104.4100	10,440,970	10,000,000	10,000,000					7.800	7.790	MON	67,167	78,000	10/03/2023	11/05/2028
53946C-AE-9	LNCR 2021-CRE4 C			2,4	1.E FE	2,087,671	98.5360	2,057,106	2,087,671	2,087,671					7.176	6.130	MON	7,075	143,954	01/28/2021	07/15/2035
53946J-AG-9	LNCR 2019-CRE2 C			2	1.C FE	7,774,609	95.6990	7,416,657	7,750,000	7,674,508		(23,126)			7.476	7.120	MON	27,361	552,694	07/02/2019	05/15/2036
53946P-AJ-9	LNCR 2022-CRE7 D				2.B FE	4,000,000	94.3620	3,774,484	4,000,000	4,000,000					8.438	7.110	MON	14,064	321,870	02/15/2022	01/17/2037
53947X-AL-6	LNCR 2021-CRE5 D			2,5	2.B FE	3,000,000	93.4370	2,803,107	3,000,000	3,000,000					8.476	7.110	MON	12,008	244,363	05/25/2021	06/15/2036
53948H-AJ-5	LNCR 2021-CRE6 D			2,5	2.B FE	6,000,000	88.4650	5,307,912	6,000,000	6,000,000					8.326	2.940	MON	23,591	479,601	10/27/2021	11/15/2038
55283L-AA-3	MAPSL 2019-1A A			2	2.C	12,298,415	89.5420	11,026,246	12,313,994	12,341,374		(4,151)			4.458	4.470	MON	24,398	548,958	03/10/2020	03/15/2044
55283Y-AA-5	MACON 2021-1 A			2,4	1.F FE	190,893	89.7710	197,497	220,000	190,893		902			2.627	7.090	MON	417	1,445	09/26/2023	11/05/2035
55284J-AE-9	MF1 2022-FL8 B				1.D FE	6,250,000	96.7870	6,049,213	6,250,000	6,250,000					7.305	6.730	MON	19,017	431,073	01/07/2022	02/19/2037
55284J-AG-4	MF1 2022-FL8 C				1.G FE	6,500,000	96.1360	6,248,853	6,500,000	6,500,000					7.555	7.020	MON	20,455	464,746	01/07/2022	02/19/2037
55285B-AC-9	MF1 2022-FL10 AS				1.A FE	38,805,000	99.3720	38,755,236	39,000,000	38,828,007		10,382			8.542	8.620	MON	143,261	3,220,435	07/26/2022	07/19/2037
55285B-AE-5	MF1 2022-FL10 B				1.D FE	7,960,000	100.3830	8,030,608	8,000,000	7,940,011		(22,683)			9.090	8.930	MON	28,781	704,929	07/26/2022	09/19/2037
55285B-AG-0	MF1 2022-FL10 C				1.G FE	12,253,425	99.7960	12,289,828	12,315,000	12,221,473		(36,318)			9.838	9.750	MON	49,379	1,178,290	07/26/2022	09/19/2037
55292R-AA-9	MAPSL 2021-1A A				1.E FE	206,536	87.8660	201,639	229,484	197,291		6,851			2.521	7.580	MON	257	5,785	04/26/2022	06/15/2046
55356M-AA-3	MSF SS ABS TRUST				1.A FE	55,000,000	91.7010	50,435,755	55,000,000	55,000,000					6.500	6.650	FMAN	456,806	3,575,000	11/08/2007	11/17/2043
55356R-AA-2	MSF A-1 TRUST				1.A FE	35,000,000	89.6330	31,371,558	35,000,000	35,000,000					7.000	7.170	FMAN	292,639	2,450,000	11/08/2007	11/20/2043
55446M-AA-5	MAACH 2019-1 A			2	2.A FE	18,797,044	86.3820	16,248,532	18,810,156	18,808,824		1,224			3.474	3.520	MON	29,043	653,464	03/09/2020	10/15/2039
55821U-AE-4	MDPK 2021-48A C			2,4	1.F FE	1,500,000	99.5640	1,493,457	1,500,000	1,500,000					7.658	5.180	JAJO	23,614	105,969	01/15/2021	04/19/2033
55821U-AG-9	MDPK 2021-48A D			2,4	2.C FE	3,000,000	98.8680	2,966,046	3,000,000	3,000,000					8.658	8.090	JAJO	53,393	242,355	01/15/2021	04/19/2033
55955K-AE-4	MAGNE 2021-29A C			2,4	1.E FE	2,000,000	98.4970	1,969,932	2,000,000	2,000,000					7.305	4.810	JAJO	31,657	132,929	02/05/2021	01/15/2034
55955K-AG-9	MAGNE 2021-29A D			2,4	2.B FE	1,000,000	100.1130	1,001,132	1,000,000	1,000,000					8.255	7.660	JAJO	17,887	76,070	02/05/2021	01/15/2034
56564R-AA-8	MAPSL 2018-1A A				1.G FE	5,445,932	89.6470	4,906,841	5,473,514	5,459,529		7,185			4.212	4.380	MON	10,246	230,544	04/19/2022	05/15/2043
573452-AA-7	MARTINIQUE 2008-A1				1.A FE	27,000,000	86.3600	23,317,272	27,000,000	27,000,000					6.600	6.760	JAJO	331,650	1,782,000	05/01/2017	01/24/2043
59801W-AT-3	MIDO 2017-7A CR				1.C FE	415,350	99.9520	449,784	450,000	426,551		7,654			7.855	10.280	JAJO	7,659	32,411	05/26/2022	07/15/2029
63172D-AA-9	CFOZ 2019-1 A			2	2.B FE	3,547,238	95.8100	3,398,616	3,547,238	3,547,238					3.980	4.030	FMAN	18,040	141,180	08/16/2019	08/15/2034
63943B-AA-1	NAVTR 2021-1 A				1.F FE	829,635	87.0920	792,265	909,687	845,124		16,699			2.771	5.090	MON	1,120	25,207	04/27/2022	11/15/2046
63943B-AB-9	NAVTR 2021-1 B			4	2.B FE	859,370	81.3830	699,385	859,375	858,418		241			3.571	3.660	MON	1,364	30,688	11/05/2021	11/15/2046
64134J-AE-3	NEUB 2021-40A C			2,4	1.F FE	1,000,000	98.7150	987,148	1,000,000	1,000,000					7.405	4.910	JAJO	16,045	67,475	01/27/2021	04/15/2033
64134J-AG-8	NEUB 2021-40A D			2,4	2.C FE	1,700,000	97.7400	1,661,580	1,700,000	1,700,000					8.405	7.820	JAJO	30,960	131,897	01/27/2021	04/15/2033
643821-AA-9	USRE 2021-1 A1				1.F FE	4,510,352	87.5090	4,375,445	5,000,000	4,660,445		111,028			1.910	4.580	MON	2,918	95,500	04/28/2022	10/20/2061
643821-AB-7	USRE 2021-1 B1				2.A FE	1,121,288	81.0730	1,029,622	1,270,000	1,164,155		33,859			2.410	5.770	MON	935	30,607	05/20/2022	10/20/2061
65251P-AY-9	NSLP 2014-1A AR				1.A FE	30,880,136	99.5610	30,744,727	30,880,136	30,880,136					7.019	6.250	JAJO	409,461	2,001,090	04/20/2018	04/25/2031
65251P-BA-0	NSLP 2014-1A BR				1.C FE	6,000,000	98.7330	5,923,962	6,000,000	6,000,000					7.489	6.830	JAJO	84,885	417,403	04/20/2018	04/25/2031
65251P-BL-6	NSLP 2014-1A C2R				1.F FE	8,998,078	93.2790	8,395,101	9,000,000	8,972,986		8,000			5.403	5.650	JAJO	89,150	486,270	04/20/2018	04/25/2031
66516X-AC-9	NORTHERN GROUP HOUSING				1.C FE	25,327,550	107.6500	26,689,714	24,793,000	25,283,546		(14,068)			6.803	6.580	MON	74,963	1,686,668	10/21/2020	08/15/2053
66858C-AE-7	WOODS 2018-12BA B			4	1.B FE	1,135,938	98.7410	1,234,256	1,250,000	1,159,947		(6,367)			7.496	7.610	MJSD	4,425	89,549	04/14/2020	06/15/2031
66860C-AE-3	WOODS 2018-14BA B			4	1.A FE	15,390,000	99.8300	17,969,472	18,000,000	16,096,988		13,790			7.362	8.630	FMAN	185,989	1,245,519	03/26/2020	11/13/2031
67107K-BB-1	OCP 2014-7A A2RR				1.C FE	9,000,000	100.0610	9,005,463	9,000,000	9,000,000					7.327	6.600	JAJO	133,726	604,281	08/22/2018	07/20/2029
67108L-AY-9	OZLM..14-6A				1.B FE	250,225	99.5310	248,827	250,000	250,188		(21)			7.414	7.390	JAJO	3,810	16,920	01/12/2022	04/17/2031
67578F-AE-7	OCT49 2020-5A C			2,4	1.F FE	1,000,000	99.3700	993,697	1,000,000	1,000,000					7.705	7.070	JAJO	16,695	70,509	12/11/2020	01/15/2033
67578F-AG-2	OCT49 2020-5A D			2,4	2.C FE	2,000,000	97.8460	1,956,912	2,000,000	2,000,000					9.055	8.520	JAJO	39,240	168,318	12/11/2020	01/15/2033
682337-AA-8	OELF 2019-3A A1			2	1.A FE	17,000,000	96.0910	16,335,402	17,000,000	17,000,000					4.250	4.310	JAJO	144,500	722,500	05/24/2019	07/19/2037
69120E-AA-7	OR 2023-10A A			2	1.A FE	23,000,000	99.7880	22,951,286	23,000,000	23,000,000					7.865	7.860	JAJO	366,853	1,095,997	02/14/2023	04/20/2035
69120E-AC-3	OR 2023-10A B			2	1.C FE	4,000,000	100.3890	4,015,552	4,000,000	4,000,000					9.015	9.010	JAJO	73,128	219,358	02/14/2023	04/20/2035
69120G-AA-2	OR 2023-13A A			2	1.A FE	17,000,000	99.6500	16,940,534	17,000,000	17,000,000					7.944	7.910	MJSD	420,421		08/01/2023	09/20/2035

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
69120H-AA-0	OR 2023-11A A1T			2	1.A FE	55,000,000	99.9000	54,945,055	55,000,000	55,000,000					7.879	7.850	FMAN	565,808	2,042,725	04/26/2023	05/15/2035
69120H-AC-6	OR 2023-11A B			2	1.C FE	5,000,000	99.5180	4,975,890	5,000,000	5,000,000					8.979	8.950	FMAN	58,618	212,438	04/26/2023	05/15/2035
69120J-AF-5	OR 2020-5A C2				1.F FE	4,000,000	86.4970	3,459,884	4,000,000	4,000,000					5.100	5.190	JAJO	41,367	204,000	03/21/2022	04/20/2034
69121X-AA-4	OR 2019-1A ANR			2	1.A FE	46,500,000	100.0000	46,500,000	46,500,000	46,500,000					7.740	7.730	FMAN			12/08/2023	02/20/2036
69122D-AA-7	OR 2019-1A A			2	1.A FE	23,646,413	100.0000	23,646,413	23,646,413	23,646,413					7.428	4.970	FMAN	216,046	1,886,698	04/25/2019	05/20/2031
69144A-AA-7	OXFIN 2020-1A A2			4	1.F FE	299,070	97.0650	290,293	299,070	299,070					3.101	3.130	MON	412	9,274	01/28/2020	02/15/2028
69144A-AB-5	OXFIN 2020-1A B			4	2.B FE	209,137	95.7390	200,225	209,137	209,137					4.037	4.100	MON	375	8,443	01/28/2020	02/15/2028
69290L-AG-2	PFP 2021-7 C			2,4	1.C FE	157,542	97.7810	154,047	157,542	157,542					7.126	1.660	MON	561	10,655	03/03/2021	04/14/2038
69290L-AJ-6	PFP 2021-7 D			2,5	1.F FE	3,999,800	95.4290	3,816,962	3,999,800	3,999,800					7.876	7.120	MON	15,752	300,849	03/03/2021	04/14/2038
69290L-AL-1	PFP 2021-7 E			2,4	2.B FE	1,200,180	95.0450	1,140,481	1,199,940	1,195,947		(25)			8.476	8.450	MON	5,086	97,534	05/14/2021	04/14/2038
693342-AB-3	PCG 2022-A A2				1.A FE	2,999,914	94.7330	2,841,990	3,000,000	2,998,633		(1,166)			4.263	4.310	JD	10,658	127,890	05/03/2022	06/01/2036
693342-AC-1	PCG 2022-A A3				1.A FE	3,499,894	93.4210	3,269,735	3,500,000	3,498,240		(1,449)			4.377	4.420	JD	12,766	153,195	05/03/2022	06/01/2039
693342-AD-9	PCG 2022-A A4				1.A FE	4,999,844	90.2970	4,514,850	5,000,000	4,997,320		(2,159)			4.451	4.500	JD	18,546	222,550	05/03/2022	12/01/2047
693342-AH-0	PCG 2022-B A3				1.A FE	12,999,357	99.2620	12,904,060	13,000,000	12,995,581		(243,595)			5.081	5.140	JD	55,044	900,890	07/13/2022	06/01/2041
693342-AJ-6	PCG 2022-B A4				1.A FE	8,499,880	100.1860	8,515,810	8,500,000	8,497,265		(163,208)			5.212	5.270	JD	36,918	604,230	07/13/2022	12/01/2047
693342-AK-3	PCG 2022-B A5				1.A FE	2,499,765	100.0260	2,500,650	2,500,000	2,499,053		(46,915)			5.099	5.160	JD	10,623	173,862	07/13/2022	06/01/2052
69380C-AE-8	PFP 2023-10 B			2	1.D FE	3,980,000	99.4980	3,979,908	4,000,000	3,982,385		2,385			8.783	8.990	MON	15,615	136,136	07/19/2023	06/16/2028
69700T-AA-2	PFIXD 2019-1A A			2	1.A FE	15,150,000	96.7500	14,657,686	15,150,000	15,150,000					4.640	4.680	AO	138,639	702,960	02/21/2019	04/20/2037
69701N-AC-0	PSTAT 2022-2A A2				1.B FE	15,560,000	99.7330	15,957,200	16,000,000	15,502,665		3,209			7.293	7.500	JAJO	256,058	1,068,005	07/28/2022	10/15/2030
69701Y-AE-2	PSTAT 2021-1A B			2,4	1.C FE	2,000,000	99.9520	1,999,032	2,000,000	2,000,000					7.477	6.790	JAJO	30,325	137,326	01/07/2021	04/20/2029
69701Y-AG-7	PSTAT 2021-1A C			2,4	1.G FE	1,000,000	100.1840	1,001,840	1,000,000	1,000,000					8.577	6.110	MON	17,393	79,816	01/07/2021	04/20/2029
69702D-AE-7	PSTAT 2021-2A B				1.B FE	1,710,900	99.9500	1,799,096	1,800,000	1,732,747		13,024			7.028	8.050	FMAN	14,760	119,249	05/26/2022	05/20/2029
69703F-AE-1	PSTAT 2023-2A B			2	1.F FE	2,000,000	99.9470	1,998,946	2,000,000	2,000,000					8.050	8.030	JAJO	11,628		10/27/2023	01/25/2032
701631-AC-7	PARLI 2021-2A C			2,4	1.F FE	5,000,000	95.5620	4,778,100	5,000,000	5,000,000					8.178	7.830	FMAN	47,709	389,386	07/12/2021	08/20/2032
74332Y-AA-7	PROG 2022-SFR5 A			4	1.A FE	8,998,169	96.7780	9,272,590	9,581,280	9,001,088		2,919			4.451	5.330	MON	35,539	35,548	11/13/2023	06/17/2039
74332Y-AC-3	PROG 2022-SFR5 B				1.D FE	3,975,126	97.0690	3,882,756	4,000,000	3,981,599		4,658			4.896	5.150	MON	7,616	195,840	06/10/2022	06/17/2039
74332Y-AE-9	PROG 2022-SFR5 C				1.G FE	993,781	97.5300	975,304	1,000,000	995,389		1,158			5.192	5.460	MON	2,019	51,920	06/10/2022	06/17/2039
76243N-AE-6	RIAL 2022-FL8 B				1.D FE	1,500,000	94.6400	1,419,603	1,500,000	1,500,000					8.608	7.170	MON	4,304	124,983	04/27/2022	01/19/2037
76243N-AG-1	RIAL 2022-FL8 C				1.G FE	22,100,000	94.6250	20,912,103	22,100,000	22,100,000					9.108	8.700	MON	72,689	1,953,444	04/27/2022	01/19/2037
76711A-AA-5	RIO GRANDE LNG LLC			4	2.B PL	15,960,000	100.0000	16,000,000	16,000,000	15,960,092		92			7.110	7.130	MS	9,480		12/12/2023	09/30/2047
77588J-AA-4	RCF 2021-2A A			2,4	1.A FE	13,000,000	85.7060	11,141,741	13,000,000	13,000,000					2.625	2.640	AO	62,563	341,250	09/02/2021	10/25/2039
78403D-AN-0	SBAC 2019-1 C			2	1.F FE	15,371,845	96.5670	15,584,932	16,139,000	15,627,646		255,800			2.836	6.130	MON	22,609	240,231	09/06/2023	01/15/2025
78403D-AP-5	SBA TOWER TRUST			1	1.F FE	2,336,206	92.7760	2,387,129	2,573,000	2,394,863		58,656			1.884	5.610	MON	2,154	36,356	04/06/2023	01/15/2026
78403D-AR-1	SBATOW 2020-2-C			2	1.F FE	1,349,709	88.2830	1,368,391	1,550,000	1,353,049		3,340			2.328	3.420	MON	1,604	23,856	05/01/2023	07/15/2052
78403D-AT-7	SBA TOWER TRUST			2	1.F FE	5,869,215	89.2860	6,158,934	6,898,000	6,089,372		213,691			1.631	6.250	MON	5,000	112,506	10/17/2022	05/15/2051
78403D-AZ-3	SBATOW 6.599 11/15/52			2	1.F FE	8,350,000	102.7770	8,581,888	8,350,000	8,350,000					6.599	6.590	MON	27,551	551,017	11/15/2022	11/15/2052
78449A-AA-0	SLAM 2021-1A A				1.F FE	12,300,349	86.4340	12,392,037	14,336,994	12,677,043		405,037			2.434	6.170	MON	15,509	348,963	06/14/2022	06/15/2046
78485W-AC-3	STWD 2019-FL1 AS			4	1.A FE	1,908,125	96.8950	1,937,904	2,000,000	1,937,134		(253)			6.876	10.310	MON	6,494	131,825	08/14/2020	07/15/2038
78485W-AE-9	STWD 2019-FL1 B			4	1.C FE	981,250	93.9050	939,048	1,000,000	980,180		1,007			7.076	13.180	MON	3,342	67,940	08/25/2020	07/15/2038
78485W-AG-4	STWD 2019-FL1 C			2	1.F FE	6,000,000	93.4270	5,605,632	6,000,000	6,000,000					7.426	4.530	MON	21,041	428,933	07/26/2019	07/15/2038
78487J-AA-4	SVC 2023-1A A			4	1.A FE	5,582,328	96.2280	5,557,957	5,775,833	5,610,762		29,113			5.150	6.090	MON	14,897	256,142	02/03/2023	02/20/2053
78487J-AB-2	SVC 2023-1A B			2	1.C FE	16,272,362	93.9290	16,309,614	17,363,750	16,429,816		159,447			5.550	7.280	MON	48,224	829,843	02/03/2023	02/20/2053
78520E-AA-4	SDCP 2020-1 A2			4	1.E FE	18,354,423	96.3650	17,827,507	18,500,000	18,440,207		28,914			3.812	4.140	MON	24,937	686,160	12/21/2023	03/20/2045
78520E-AC-0	SDCP 2022-1 A2				1.E FE	15,664,485	93.5690	14,971,104	16,000,000	15,705,693		45,866			5.000	5.520	MON	30,616	800,000	07/01/2022	06/20/2047
78520E-AE-6	SDCP 2023-1 A2			2	1.E FE	8,961,082	100.3400	8,980,466	8,950,000	8,960,905		(177)			6.250	6.230	MON	20,200	365,148	05/01/2023	04/20/2048
80306A-AA-8	SAPA 2018-1A A				3.B FE	4,849,796	89.0310	4,550,763	5,111,436	4,838,842		14,855	304,819			6.140	MON		219,363	03/23/2020	03/15/2040
80307A-AA-7	SAPA 2020-1A A			4	2.A FE	10,645,977	85.3110	9,082,329	10,646,140	10,645,401		(56)			3.228	3.240	MON	15,274	343,657	02/10/2020	03/15/2040
81761T-AA-3	SERV 2020-1 A21			4	2.C FE	4,218,422	87.2710	3,681,467	4,218,422	4,218,422					2.841	2.860	JAJO	20,307	119,845	11/20/2020	01/30/2051
81761T-AC-9	SERV 2020-1 A2II			4	2.C FE	23,271,024	81.6050	18,990,319	23,271,024	23,271,024					3.337	3.370	JAJO	131,583	776,554	11/20/2020	01/30/2051
817743-AA-5	SPRO 2019-1A A2			2	2.C FE	3,922,558	93.9320	3,945,131	4,200,000	3,994,523		48,806			3.882	5.920	JAJO	29,891	131,367	12/18/2023	10/25/2049
817743-AG-2	SPRO 2022-1A A2				2.C FE	16,702,500	86.8080	14,499,156	16,702,500	16,702,500					3.127	3.210	JAJO	95,753	522,287	01/20/2022	01/25/2052
82655K-AB-7	SIGEC0.23-1, ,0.05/15/43			4	1.A FE	18,998	97.7490	18,572	19,000	18,999		1			5.172	5.170	MN	497		06/21/2023	05/15/2043
83438L-AA-9	SOLRR 2021-1 A				1.E FE	213,826	86.2370	202,635	234,974	217,864		4,271			2.636	4.920	MON	275	6,194	04/26/2022	10/15/2046
83546D-AG-3	SONIC 2020-1A A21				2.B FE	16,476,541	94.1530	17,058,878	18,118,233	16,519,140		50,832			3.845	4.700	MON	21,286	583,747	10/25/2023	01/20/2050
83546D-AJ-7	SONIC 2020-1A A2II				2.B FE	3,568,785	91.9710	3,461,965	3,764,200	3,577,069		7,171			4.336	4.820	MON	4,987	163,216	05/13/2022	01/20/2050
83546D-AN-8	SONIC 2021-1A A2I			2	2.B FE	553,273	85.2620	583,403	684,250	559,080		6,216			2.190	7.130	MON	458	4,727	09/25/2023	08/20/2051
83546D-AQ-1	SONIC 2021-1A A2II			2	2.B FE	20,106,080	79.5960	18,021,192	22,640,855	20,122,881		23,888			2.636	3.580	MON	18,236	419,326	10/13/2023	08/20/2051

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
85208U-AA-2	SPRTE 2021-1 A			2	1.F FE	22,760,069	91.6530	21,035,073	22,950,774	22,826,934		47,509			3.750	4.050	MON	38,251	862,372	03/17/2022	10/15/2046
85236K-AD-4	SIDC 2020-1A A2			2	1.G FE	5,692,887	92.5720	5,832,055	6,300,000	5,702,370		9,484			1.893	2.890	MON	1,988	49,691	07/27/2023	08/25/2045
85236K-AF-9	SIDC 2023-1A A2			2	1.G FE	9,998,855	98.3970	10,036,514	10,200,000	10,003,468		4,613			5.900	6.100	MON	10,030	468,067	03/08/2023	03/25/2048
85236K-AH-5	SIDC 2023-2 A2			2	1.G FE	23,475,120	98.3960	23,614,944	24,000,000	23,481,130		6,010			5.900	6.130	MON	23,600	570,333	07/24/2023	07/25/2048
85572R-AA-7	STARR 2018-1 A			2,4	2.A FE	1,514,243	90.0840	1,480,699	1,643,683	1,526,462		28,142			4.089	6.460	MON	2,987	67,210	03/25/2022	05/15/2043
85815C-AC-3	STCR 2018-1A B				1.B FE	5,000,000	98.5580	4,927,900	5,000,000	5,000,000					7.135	6.440	JAJO	77,301	323,727	03/28/2018	04/15/2031
85816W-AE-4	STCR 2014-1RA B				1.B FE	26,880,000	99.1940	26,663,347	26,880,000	26,880,000					7.173	6.430	JAJO	385,650	1,777,865	02/14/2018	04/21/2031
86190B-AB-0	STR 2021-1 A2			2	1.A FE	8,093,837	76.9920	6,234,443	8,097,500	8,094,224		108			2.960	3.000	MON	7,324	239,686	05/19/2021	06/20/2051
86190B-AD-6	STR 2021-1A A4			2,4	1.C FE	1,480,654	75.8070	1,122,894	1,481,250	1,480,698		4			3.700	3.760	MON	1,675	54,806	05/19/2021	06/20/2051
86212V-AA-2	STR 2016-1A A1				1.C FE	31,683,954	94.3760	29,917,784	31,700,762	31,700,275		(1,436)			3.960	4.030	MON	38,358	1,255,350	10/12/2016	10/20/2046
86212V-AB-0	STR 2016-1A A2			2	1.C FE	9,733,993	93.4940	8,948,669	9,571,394	9,643,862		(21,494)			4.320	4.130	MON	12,634	413,484	08/24/2017	10/20/2046
86212V-AE-4	STR 2018-1A A2				1.A FE	18,996,569	94.0430	17,871,723	19,003,717	19,000,438		141			4.290	4.370	MON	24,911	815,259	10/12/2018	10/20/2048
86213C-AB-1	STR 2015-1A A2				1.C FE	10,177,635	95.3340	9,576,289	10,044,999	10,075,528		(22,861)			4.170	3.990	MON	12,799	418,877	09/13/2017	04/20/2045
87248Q-AE-8	TIF 2021-1A A				1.F FE	4,467,789	85.8490	4,458,406	5,193,281	4,543,376		122,657			1.650	5.220	MON	2,618	58,781	05/10/2023	02/20/2046
87342R-AC-8	BELL 2016-1A A23				2.B FE	77,617,637	98.4520	77,300,439	78,515,625	77,882,737		236,305			4.970	5.440	FMAN	390,223	3,902,225	11/01/2022	05/25/2046
87342R-AE-4	BELL 2018-1 A2II				2.B FE	23,959,079	97.3500	23,964,999	24,617,359	24,065,146		91,362			4.940	5.570	FMAN	123,810	1,216,095	11/15/2022	11/25/2048
87342R-AJ-3	BELL 2021-1A A23			2	2.B FE	43,198,975	80.9550	35,315,174	43,623,000	43,238,156		38,756			2.542	2.680	FMAN	110,890	1,108,897	11/10/2022	08/25/2051
87404L-AA-0	TLWND 2019-1 A			2	2.A FE	37,588,602	90.7170	38,759,425	42,725,506	37,598,156		12,814				0.130	MON		1,680,383	06/09/2022	12/15/2044
88240T-AB-7	ERCOTT 2022-1 A2				1.A FE	5,999,428	98.0680	5,884,080	6,000,000	5,975,069		(1,393)			4.966	5.050	MON	124,150	336,033	06/08/2022	02/01/2042
88240T-AC-5	ERCOTT 2022-1 A3				1.A FE	3,749,630	97.1790	3,644,213	3,750,000	3,733,594		(1,088)			5.057	5.150	MON	79,016	213,869	06/08/2022	08/01/2046
88240T-AD-3	ERCOTT 2022-1 A4				1.A FE	3,749,614	99.9880	3,749,550	3,750,000	3,747,666		(2,211)			5.167	5.230	FA	80,734	218,521	06/08/2022	02/01/2050
88315L-AE-8	TMCL 2020-1A A			4	1.F FE	1,140,153	93.3150	1,172,627	1,256,637	1,157,211		35,101			2.730	6.340	MON	2,859	34,306	12/08/2022	08/21/2045
88315L-AG-3	TMCL 2020-2A A			4	1.F FE	8,411,302	90.4860	8,741,264	9,660,392	9,660,392		1,274,445			2.100	6.550	MON	6,199	198,184	03/07/2023	09/20/2045
88315L-AL-2	TMCL 2021-1A A				1.F FE	7,395,866	87.6480	7,579,268	8,647,413	7,607,174		289,497			1.680	5.620	MON	4,439	127,980	10/13/2022	02/20/2046
88315L-AQ-1	TMCL 2021-2A A				1.F FE	11,360,134	89.2250	12,128,890	13,593,600	11,670,501		452,894			2.230	8.470	MON	9,263	263,666	09/21/2023	04/20/2046
88315L-AS-7	TMCL 2021-3A A				1.F FE	11,865,110	85.7800	12,034,892	14,030,000	11,903,873		156,552			1.940	3.550	MON	8,317	155,420	12/19/2023	08/20/2046
88576N-AP-3	HENDR 2007-3A A1				1.C FE	2,098,889	100.8320	2,049,648	2,032,740	2,089,195		(7,990)			6.150	5.640	MON	5,903	125,014	11/16/2015	10/15/2048
88576P-AC-7	HENDR 2004-A A1				1.A FE	74,706	99.2270	90,401	91,105	85,360		4,684			5.826	16.800	MON	251	4,970	08/22/2008	09/15/2045
88576R-AA-7	321 HENDERSON REC III CL A				1.A FE	3,323,308	99.9600	3,322,891	3,324,204	3,340,327		(11,444)			6.190	5.950	MON	9,145	205,768	03/06/2008	01/15/2044
88576U-AA-0	HENDR 2008-2A				1.A FE	4,397,675	100.7100	4,430,773	4,399,541	4,403,125		(932)			6.270	6.410	MON	12,260	275,851	05/02/2008	12/15/2030
88576U-AB-8	HENDR 2008-2B				1.E FE	2,997,558	106.6560	3,199,674	3,000,000	2,998,142		(64)			8.630	8.980	MON	11,507	258,900	05/02/2008	11/15/2033
88576V-AA-8	321 HENDERSON RECEIVABLES V 2008-A				1.A FE	5,869,663	108.8750	6,612,984	6,073,940	5,949,980		19,671			8.000	8.860	MON	21,596	485,915	12/06/2018	06/15/2045
88713X-AA-8	TIMBERLINE CAPITAL TRUST				1.A FE	25,000,000	91.6170	22,904,150	25,000,000	25,000,000					7.250	7.440	MJSD	85,590	1,812,500	03/06/2008	03/20/2043
89616Q-AC-5	TCN 2022-SFR1 C				1.G FE	1,999,963	94.6000	1,891,994	2,000,000	1,999,103		(860)			4.303	4.330	MON	7,172	86,060	03/23/2022	04/17/2039
89616Q-AD-3	TCN 2022-SFR1 D				2.C FE	999,999	94.3620	943,624	1,000,000	999,516		(483)			4.750	4.790	MON	3,958	47,500	03/23/2022	04/17/2039
89616W-AB-4	TCN 2023-SFR1-B			2	1.D FE	1,681,763	97.2890	1,702,558	1,750,000	1,683,345		1,581			5.100	5.640	MON	7,438	34,708	06/27/2023	07/17/2040
89655Y-AA-4	TRL 2009-1A A				2.C FE	3,553,443	100.5750	3,261,841	3,243,190	3,412,061		(48,074)			6.657	4.770	MON	8,996	213,744	08/24/2018	11/16/2039
89680H-AE-2	TCF 2021-1A A			2	1.F FE	4,009,003	87.0990	4,124,494	4,735,425	4,019,750		46,234			1.860	3.490	MON	2,691	42,032	10/19/2023	03/20/2046
89854D-A*-2	TSGE 2017-1 NOTE			2	2.A PL	19,705,906	100.0000	19,705,906	19,705,906	19,705,906					6.250	6.240	MON	30,790	1,367,829	07/05/2017	09/22/2031
91823A-AW-1	VBTEL 2022-1A C2II				1.F FE	17,000,000	82.2840	13,988,246	17,000,000	17,000,000					3.706	3.700	MON	28,001	630,020	02/18/2022	02/15/2052
91823A-AY-7	VBTEL 2022-1A D				2.C FE	16,000,000	90.1120	14,417,952	16,000,000	16,000,000					4.288	4.370	MON	30,492	686,080	02/18/2022	02/15/2052
91823A-BA-8	VBTEL 2022-1A F				3.C FE	31,000,000	86.0460	26,674,322	31,000,000	31,000,000					5.268	5.270	MON	98,336	1,633,080	02/18/2022	02/15/2052
92212K-AB-2	VDC 2020-1A A2			2	1.G FE	588,204	92.4600	600,992	650,000	588,563		359			1.645	2.630	MON	475	1,782	10/25/2023	09/15/2045
92212K-AE-6	VDC 2023-1A A2			2	1.G FE	20,000,000	99.9320	19,986,460	20,000,000	20,000,000					6.316	6.310	MON	56,142	926,347	03/15/2023	03/15/2048
92243J-AA-0	VAULT 2021-1A A2			2,4	2.B FE	3,360,152	87.4640	3,256,556	3,723,302	3,483,175		82,437			2.804	5.660	MON	4,640	102,890	03/02/2023	07/15/2046
92329Y-AN-6	VENTR 2014-17A BRR				1.A FE	16,000,000	99.7740	15,963,888	16,000,000	16,000,000					7.055	6.050	JAJO	247,688	1,022,985	04/02/2018	04/15/2027
92329Y-AQ-9	VENTR 2014-17A CRR				1.A FE	7,125,000	99.6150	7,097,569	7,125,000	7,125,000					7.505	4.380	JAJO	115,866	487,967	04/02/2018	04/15/2027
92915U-AQ-7	VOYA 2017-2A CR			2,5	2.B FE	5,250,000	98.2590	5,158,571	5,250,000	5,250,000					9.255	6.840	JAJO	105,281	452,450	03/26/2021	06/15/2030
93142*-AA-2	WALGREENS CO SERIES 2002A				2.B	2,631,288	97.0500	2,545,678	2,623,059	2,631,347					6.470	6.470	MON	70,284	107,805	09/26/2002	11/15/2028
94354K-AA-8	WAAV 2019-1 A			2	2.A FE	20,024,739	83.5020	16,897,331	20,235,839	20,073,028		23,860			3.597	3.850	MON	32,350	741,097	02/16/2022	09/15/2044
95058X-AH-1	WEN 2019-1A A2II			2	2.B FE	835,161	92.7620	834,849	899,988	835,212		50			4.080	4.790	MJSD	1,632		12/19/2023	06/15/2049
95058X-AK-4	WEN 2021-1A A2I			2	2.B FE	2,460,198	86.2190	2,521,670	2,924,726	2,460,198		1,226			2.370	3.840	MJSD	3,081	17,329	11/30/2023	06/15/2051
95058X-AL-2	WEN 2021-1 A2II			2	2.B FE	49,085,088	83.4650	44,590,481	53,424,103	49,174,953		92,761			2.775	4.030	MJSD	65,890	1,110,482	10/30/2023	06/15/2051
95058X-AP-3	WEN 2022-1A A2II				2.B FE	16,555,742	91.3930	15,168,411	16,596,834	16,556,596		1,111			4.535	4.550	MJSD	33,452	752,666	09/07/2022	03/15/2052
96928*-CH-8	CTL - WALGREENS POOL III				2.B	5,467,789	97.9200	5,354,039	5,467,769	5,467,789					6.610	6.610	MON	106,418	220,271	10/14/2009	11/15/2034
974153-AB-4	WSTOP 2020-1A A2			4	2.B FE	20,659,667	89.9280	20,682,306	22,998,765	20,908,474		226,757			2.841	5.550	MJSD	47,190	444,163	12/04/2023	12/05/2050
974153-AD-0	WSTOP 2022-1A A2				2.B FE	37,700,610	91.5470	34,526,913	37,715,000	37,701,347		513			3.734	3.730	MJSD	101,709	1,408,278	03/09/2022	03/05/2052

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR		Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
97770*-AA-2	WOLFENT 2021-1 A			2	2.B PL	23,935,643	97.4440	22,544,407	23,135,638	23,935,643					2.990	0.280	FMAN	251,722	530,777	03/19/2021	05/20/2045
97770*-AB-0	WOLFENT 2021-1 B			2,4	3.B PL	39,000,000	94.9980	37,049,064	39,000,000	39,000,000					4.980	5.090	FMAN	706,745	1,456,650	03/19/2021	05/20/2045
979888-AU-8	WDMNT 2018-4A BR				1.C FE	7,000,000	96.3580	6,745,088	7,000,000	7,000,000					7.198	7.190	JAJO	102,178	489,281	02/18/2022	04/20/2034
97988A-AL-3	WDMNT 2017-3A A1R			4	1.A FE	33,000,000	99.1920	32,733,195	33,000,000	33,000,000					7.357	6.640	JAJO	492,335	2,225,733	02/20/2020	04/20/2032
98955R-AF-6	OR 2019-2A ALR				1.A FE	2,896,500	98.8350	2,965,038	3,000,000	2,905,550		8,659			7.227	7.990	JAJO	43,967	198,385	12/13/2022	04/20/2033
BGH2Z7-9J-8	CTL - WALGREENS				2.B	2,574,352	99.1400	2,551,237	2,573,368	2,574,352					6.900	6.900	MON	82,525	90,563	08/14/2009	01/15/2035
BGH2ZY-BR-8	CTL - WALGREENS POOL II				2.B	1,680,135	98.7200	1,658,629	1,680,135	1,680,135					6.800	6.800	MON	52,979	46,852	10/13/2009	06/15/2034
BGH330-18-8	SUTTONPARK STRUC 5.14 15NOV52 REST				1.F FE	960,451	88.4430	879,555	994,482	966,656		3,456			5.140	5.780	MON	2,272	51,116	03/07/2018	11/15/2052
BGH36H-P6-6	CORVIAS MGMT FEE 6.25 01JAN44 RESTR			1,2	1.C	29,818,380	121.7500	36,268,606	29,789,410	29,818,801		421			6.250	6.230	JJ	930,919	1,855,766	12/22/2023	01/01/2044
BGH5C2-LR-5	AASET 2014-1 AR				1.F FE	6,424,038	99.1770	6,371,143	6,424,038	6,424,038					4.076	4.140	MON	11,640	262,777	12/29/2017	01/15/2043
BGH5C2-LS-3	AASET 2014-1 CR				5.B FE	43,971	88.5190	3,892,282	4,397,095	43,971						7,258.000	MON			12/29/2017	01/15/2043
BGH5DF-CN-4	CTL - FBI BRONX TRUST 2018				1.B PL	9,120,494	93.6300	8,539,393	9,120,360	9,120,494					3.910	3.910	MON	15,849	356,596	01/26/2018	07/15/2033
BGH5HU-84-4	VUMC 2018-1 LOAN				1.F PL	66,396,171	88.8120	58,967,502	66,396,171	66,396,171					4.920	5.020	MON	272,224	3,266,692	06/07/2018	07/01/2048
BGH5TT-XW-4	CTL - AMZN S BERNARDINO A-1 FUNDED				1.E	19,105,086	94.4800	18,050,486	19,105,086	19,105,086					4.533	4.530	MON	110,471	915,715	07/03/2019	03/15/2040
BGH6C8-UB-5	CLOUD HQ 2019-1 A2			4	1.E PL	40,283,872	84.9610	34,224,773	40,283,112	40,283,872					3.410	3.440	MON	120,186	1,298,220	10/30/2019	07/15/2040
BGH6E5-ZA-6	CTL - AMAZON OFFICE (WA)			4	1.F	243,809	97.9500	238,811	243,809	243,809					3.040	3.040	MON	329	7,122	12/20/2019	12/17/2024
BGH7F7-TD-0	PROJECT POMEGRANATE			2,4	1.G PL	3,374,405	100.0000	3,374,405	3,374,405	3,374,405					8.106	7.490	MJSD	12,158	384,315	09/29/2021	09/15/2026
BGH7F7-VB-1	PROJECT POMEGRANATE			2,4	1.G PL	2,435,489	100.0000	2,318,183	2,318,183	2,318,183				72,434	6.050	2.450	MJSD	41,156	178,878	09/29/2021	09/15/2026
BGH8A1-H3-1	CHEST 2023-1			2	1.F FE	8,650,000	102.0000	8,823,000	8,650,000	8,650,000					7.125	7.120	JD	347,532	142,094	02/24/2023	03/15/2043
BGH8U8-KN-6	AMISTAD WHSE 1 SR SC TL			4	2.B Z	73,500,000	100.0000	75,000,000	75,000,000	73,503,156		3,156			9.350	9.910	MJSD	77,917		12/27/2023	12/27/2031
BGH7NV-MD-5	THUNDERBIRD 2022-1 A FUNDED		A		1.G PL	8,132,320	93.5000	7,603,719	8,132,320	8,132,320					5.500	5.560	MS	149,093	349,694	11/20/2023	03/01/2037
BGH7QH-KA-1	LIGHTNING 2022-1 A FUNDED		A		1.G PL	8,011,013	93.5000	7,490,297	8,011,013	8,011,013					5.500	5.560	MS	146,869	346,961	11/20/2023	03/01/2037
00037U-AA-8	AASET 2018-3 A		D		2.C FE	31,174,687	89.2800	27,367,677	30,653,760	31,174,083					4.460	3.370	MON	60,763	1,385,706	11/02/2018	12/15/2038
00037U-AC-4	AASET 2018-3 C		D		5.B FE		18.6340	784,053	4,207,717								MON		19,170	11/02/2018	12/15/2038
05551C-AA-3	BIBCARD 2019-1		D	4	1.G FE	54,072,503	93.6850	50,657,879	54,072,503	54,072,503					3.500	3.540	JAJO	254,707	1,892,538	04/01/2022	01/07/2030
05601H-AJ-3	BSPRT 2021-FL6 D		D	2,4	2.B FE	2,000,000	89.6610	1,793,228	2,000,000	2,000,000					8.476	3.070	MON	8,005	162,840	03/15/2021	03/15/2036
06762Q-AA-5	BABSN LP-3A A		D		1.A FE	1,990,000	100.9920	2,019,842	2,000,000	1,992,865		1,943			7.531	7.970	JAJO	30,546	153,756	07/22/2022	07/20/2033
08866T-AA-0	BIB 2017-1 A		D	2	1.G FE	14,969,738	96.3230	14,329,900	14,876,910	14,969,738					4.080	3.750	JAJO	137,982	593,744	02/10/2017	04/07/2027
08866T-AB-8	BIB 2018-1 A		D		1.G FE	9,072,356	95.8930	8,699,746	9,072,356	9,072,356					4.180	4.240	JAJO	95,528	759,510	03/02/2018	04/07/2028
12807C-AA-1	CAI 2020-1A A		D	4	1.F FE	12,203,038	90.0460	12,347,951	13,712,892	12,422,880		325,275			2.220	5.680	MON	5,074	267,461	05/10/2023	09/25/2045
14310M-BA-4	CGMS 2014-1A BR2		D	2	1.C FE	4,950,000	99.4740	4,973,680	5,000,000	4,951,024		1,024			7.064	7.350	JAJO	74,569		12/12/2023	04/17/2031
48244X-AA-0	KDAC 2017-1A A		D	2	4.A FE	16,712,701	84.0110	14,013,864	16,681,007	16,714,879					4.212	1.650	MON	31,227	687,476	12/12/2017	12/15/2042
53946P-AC-4	LNCR 2022-CRE7 AS		D		1.A FE	4,042,813	96.4250	4,098,058	4,250,000	4,054,910		11,500			7.338	8.200	MON	12,995	294,587	11/30/2022	01/17/2037
55819J-AQ-6	MDPK 19-33A		D		1.C FE	250,000	99.1340	247,835	250,000	250,000					7.193	7.190	JAJO	3,797	16,435	01/25/2022	10/15/2032
69703F-AC-5	PSTAT 2023-2A A2		D	4	1.B FE	8,000,000	100.0020	8,000,144	8,000,000	8,000,000					7.650	7.640	FMAN	44,200		10/27/2023	01/25/2032
85573L-AA-9	STARR 2019-1 A		D	2,4	2.A FE	384,573	90.8010	359,682	396,121	385,198		1,564			4.089	4.400	MON	720	16,166	06/09/2022	03/15/2044
94949F-AE-3	WELF 2022-2A B		D		1.C FE	5,000,000	100.3310	5,016,565	5,000,000	5,000,000					8.545	8.510	JAJO	89,011	418,994	08/12/2022	10/18/2035
1049999999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					5,299,159,184	XXX	5,020,109,147	5,355,623,798	5,302,269,694		5,417,836	556,696	72,434	XXX	XXX	XXX	39,794,774	259,741,677	XXX	XXX
1109999999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)					20,895,530,714	XXX	19,263,490,840	21,299,325,401	20,917,681,442		17,971,434	15,852,143	1,262,384	XXX	XXX	XXX	219,029,869	893,114,058	XXX	XXX
Bonds - Hybrid Securities - Issuer Obligations																					
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities																					
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities																					
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities																					
Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations																					
BGH33D-QD-2	GUGGENHEIM LOAN SERV CO LLC				1.C	2,044,092	206.7300	4,225,751	2,044,092	2,044,092					16.309	16.300	MON	86,919	195,230	11/26/2012	07/15/2055
1419999999	- Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations					2,044,092	XXX	4,225,751	2,044,092	2,044,092					XXX	XXX	XXX	86,919	195,230	XXX	XXX
Bonds - Parent, Subsidiaries and Affiliates - Residential Mortgage-Backed Securities																					
Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities																					
Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities																					
36173M-AA-4	GPIM 2018-1 MM COMBO CLASS A			6	3.C YE	6,375,671	85.9490	6,067,930	7,059,897	6,375,671						0.640	JAJO		21,419	11/20/2018	12/15/2060
36173M-AB-2	GPIM 2018-1 MM COMBO CLASS B			6	4.B YE	5,816,930	90.6740	6,268,967	6,913,754	5,816,930						1.190	JAJO	1,035,420	72,590	11/20/2018	12/15/2060

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
40170F-AA-4	GPIM 2018-1A A1				1.A FE	16,167,932	99.5860	16,100,997	16,167,932	16,167,932					7.099	6.390	JAJO	192,087	1,054,974	11/20/2018	01/15/2031
78711D-AA-5	SAIL 4 SENIOR NOTES				5.B GI	164		300		164						115.200	JAJO		1,689,513	08/21/2013	10/31/2025
97188L-AA-1	MERLIN SER 2015-A				1.G Z	40,000,000	100.0000	40,000,000	40,000,000	40,000,000					2.000	2.000	JUL	399,000	6,376,563	08/12/2008	07/24/2058
97188M-AA-9	MERLIN SER 2015-B				1.G Z	42,384,222	100.0000	42,384,222	42,384,222	42,384,222					2.000	2.000	JUL	3,064,000	7,173,674	07/07/2008	07/24/2058
97188N-AA-7	MERLIN SER 2015-C				1.G YE	45,000,000	100.0000	45,000,000	45,000,000	45,000,000					2.000	2.000	JUL	449,000	7,173,674	07/07/2008	07/24/2058
1449999999	- Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities					155,744,919	XXX	155,822,116	157,526,105	155,744,919					XXX	XXX	XXX	5,139,507	23,562,407	XXX	XXX
Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans - Issued																					
Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans – Acquired																					
BGH4SF-PA-5	GPIM HOLDINGS COV LITE TLB				3.B PL	26,160,299	100.3980	26,330,374	26,225,864	26,225,864		10,983			8.598	8.300	MON	18,772	1,920,072	10/13/2016	07/22/2029
1469999999	- Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans – Acquired					26,160,299	XXX	26,330,374	26,225,864	26,225,864		10,983			XXX	XXX	XXX	18,772	1,920,072	XXX	XXX
1509999999	- Bonds - Parent, Subsidiaries and Affiliates - Subtotals - Parent, Subsidiaries and Affiliates					183,949,310	XXX	186,378,241	185,796,061	184,014,875		10,983			XXX	XXX	XXX	5,245,198	25,677,709	XXX	XXX
Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO																					
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued																					
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired																					
00075*-AA-8	INTERMOUNTAIN HOME T/L 1L (ADD-ON) 8/22				2.C PL	1,960,000	95.7000	1,914,000	2,000,000	1,973,791		11,061			15.069	15.840	MON	157,087	280,642	08/23/2022	12/23/2025
00231@-AB-5	ATS ACQUISITION COMPANY T/L 1L 11/21				2.C PL	6,815,791	100.0000	6,934,388	6,934,388	6,855,796		20,651			11.469	11.930	FMAN	181,636	811,664	04/01/2022	11/30/2026
00231@-AC-3	ATS ACQUISITION COMPANY DD T/L 1L 11/21			4	2.C PL	2,260,667	100.0000	2,260,667	2,260,667	2,260,667					11.470	11.460	FMAN	64,062	160,122	05/19/2023	11/30/2026
02928@-AA-1	AMERICAN RESTORATION T/L 1L 10/20				3.A PL	2,422,075	99.1000	2,485,492	2,508,064	2,486,730		54,108			11.947	12.500	FMAN	49,108	313,884	11/12/2021	10/02/2025
02928@-AC-7	AMERICAN RESTORATION DD T/L 1L 10/20				3.A PL	1,111,428	99.1000	1,120,274	1,130,448	1,120,805		4,524			12.024	12.570	JAJO	53,730	130,878	11/12/2021	10/02/2025
02928@-AD-5	AMERICAN RESTORATION DD T/L B 1L 11/21				3.A PL	1,826,108	99.1000	1,811,502	1,827,954	1,827,009		434			12.029	12.060	JAJO	102,786	164,049	12/30/2021	10/02/2025
02928@-AF-0	AMERICAN RESTORATION DDT/L C 1L (ADD-ON				3.A PL	510,663	99.1000	516,395	521,085	515,614		2,531			12.029	12.700	JAJO	25,818	54,676	12/30/2021	10/02/2025
03349#-AA-8	ANDERSEN COMMERCIAL PLUMBING T/L 1L 8/2				2.C PL	3,943,388	99.6000	4,007,770	4,023,865	3,961,667		13,260			11.283	11.820	FA	186,652	427,216	08/03/2022	08/03/2027
03349#-AC-4	ANDERSEN COMMERCIAL PLUMBING R/C 1L 8/2			4	2.C PL	53,988	100.0000	53,988	53,988	53,988					0.500	0.500	FA	111		12/15/2023	08/03/2027
05626#-AA-7	BWG T/L 1L 4/22				1.F PL	3,146,864	100.0000	3,211,586	3,211,586	3,146,864					10.220	10.220	AO	157,188	362,218	04/18/2022	04/19/2027
10527@-AA-9	BRANDMUSCLE R/C 1L 8/21				3.B PL	378,880	100.0000	378,880	378,880	378,880					11.285	11.250	JJ	17,935	16,695	10/31/2023	01/31/2025
10527@-AB-7	BRANDMUSCLE TL				3.B PL	9,279,667	98.4000	9,276,178	9,427,010	9,365,859		41,784			11.283	12.270	FMAN	395,827	868,699	02/25/2022	02/17/2025
23363#-AB-5	DRS HOLDINGS T/L 1L (ADD-ON) 6/21				3.A PL	15,723,135	99.0000	15,727,565	15,886,429	15,761,025		4,477			11.787	12.130	MJSD	170,359	1,848,150	06/03/2021	11/01/2025
29359@-AB-0	ENTACT ENVIRONMENTAL SVCS T/L				2.B PL	3,740,949	99.4000	3,755,903	3,778,574	3,753,261		2,388			10.948	11.310	MJSD	1,149	503,860	09/29/2022	12/15/2025
30208*-AA-5	EXO GROUP R/C 1L 9/21			4	3.B PL	1,120,000	100.0000	1,120,000	1,120,000	1,120,000					11.998	11.990	MS	44,793	44,385	09/18/2023	09/01/2026
30208*-AB-3	EXO GROUP T/L 1L 9/21				3.B PL	4,720,239	97.8000	4,750,233	4,857,089	4,773,641		23,067			12.027	12.790	FMAN	50,303	553,621	08/31/2021	08/31/2026
36261*-AA-6	GUIDED PRACTICE R/C 1L 11/21				3.B PL	311,850	100.0000	311,850	311,850	311,850					11.470	11.460	FMAN	6,413	23,766	03/16/2023	11/24/2026
36261*-AB-4	GUIDED PRACTICE T/L 1L 11/21				3.B PL	1,607,838	100.0000	1,674,240	1,674,240	1,653,150		39,597			11.470	11.990	FMAN	36,205	208,744	11/24/2021	11/24/2026
36261*-AC-2	GUIDED PRACTICE DD T/L 1L 11/21				3.B PL	1,062,614	100.0000	1,062,614	1,062,614	1,062,614					11.470	11.460	FMAN	22,989	121,102	08/29/2022	11/24/2026
40178#-AA-6	GUIDED PRACTICE DD T/L 1L (ADD-ON) 9/22				3.B PL	1,180,551	100.0000	1,204,363	1,204,363	1,186,456		4,865			11.470	12.050	FMAN	26,058	133,952	11/18/2022	11/24/2026
42801@-AB-7	HERSPIEGEL T/L 1L 12/21				2.C PL	2,074,670	100.0000	2,117,010	2,117,010	2,089,024		7,445			11.609	12.140	MJSD	11,606	245,078	12/14/2021	12/14/2026
42801@-AC-5	HERSPIEGEL DD T/L 1L 12/21			4	2.C PL	2,155,718	100.0000	2,155,718	2,155,718	2,155,718					11.618	11.620	JD	83,137	159,836	11/30/2023	12/14/2026
58439#-AA-3	MEDI-WEIGHTLOSS BUYER INC				2.A PL	1,676,849	99.5000	1,702,515	1,711,070	1,681,863		4,429			10.983	11.440	JAJO	32,888	181,836	10/28/2022	10/28/2028
58439#-AB-1	MEDI-WEIGHTLOSS DD T/L 1L 10/22			4	2.A PL	85,137	99.5000	85,566	85,996	85,214		78			11.011	11.260	AO	1,657	7,671	04/21/2023	10/28/2028
58439#-AC-9	MEDI-WEIGHTLOSS R/C 1L 10/22			4	2.A PL	63,497	100.0000	63,497	63,497	63,497					13.000	13.000	AO	734	1,984	10/31/2023	10/28/2028

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
63607@-AA-1	NATIONAL FIRE & SAFETY LAST OUT TL				3.A PL	2,431,028	93.0000	2,347,122	2,523,788	2,470,005		15,961			13.958	15.620	FMAN	280,119	107,922	08/02/2021	08/02/2026
63607@-AB-9	NATIONAL FIRE & SAFETY DD T/L 1L				3.A PL	2,123,416	93.0000	1,974,777	2,123,416	2,123,416					13.958	13.950	FMAN	257,093	68,611	12/02/2021	08/02/2026
63607@-AC-7	NATIONAL FIRE T/L 1L (ADD-ON) 12/21				3.A PL	2,372,075	93.0000	2,251,050	2,420,484	2,389,097		8,743			14.163	14.770	FMAN	297,312	150,004	12/30/2021	08/03/2026
70977@-AC-4	PEOPLEASE HOLDINGS T/L 1L (ADD-ON) 7/22				3.A PL	3,771,174	99.8000	3,801,648	3,809,266	3,780,239		7,171			11.033	11.300	JJ	193,798	397,528	07/15/2022	07/15/2027
74876#-AB-8	QUINTESSENTIAL TOTS TL				2.C PL	3,051,750	98.1000	3,060,720	3,120,000	3,079,193		9,767			11.689	12.410	MON	91,970	333,978	04/13/2021	04/14/2026
74876#-AC-6	QUINTESSENTIAL TOTS T/L 1L (ADD-ON) 2/2				2.C PL	755,739	98.1000	741,380	755,739	755,739					11.691	11.700	AO	29,482	84,014	02/18/2022	04/14/2026
83068@-AA-1	THE SKIN CENTER DD T/L 1L (NOTE) 12/21				2.C PL	1,536,640	100.0000	1,568,000	1,568,000	1,547,096		5,446			11.206	11.740	MJSD	30,716	174,996	12/29/2021	12/29/2026
83068@-AB-9	THE SKIN CENTER DD T/L B 1L (NOTE) 12/2			4	2.C PL	397,000	100.0000	397,000	397,000	397,000					11.206	11.210	JD	18,904	32,906	05/25/2023	12/29/2026
83301@-AB-6	CENTURY SNACKS T/L 1L 6/22				2.A PL	5,959,449	100.0000	6,081,070	6,081,070	5,998,341		27,176			11.955	12.600	JD	2,020	813,602	06/30/2022	06/30/2026
84833*-AA-5	SPERBER LANDSCAPE R/C 1L 9/21				2.B PL	504,581	100.0000	489,064	489,064	504,581					12.819	12.800	MS	20,898	23,307	10/06/2023	09/01/2026
84833*-AB-3	SPERBER LANDSCAPE T/L 1L 9/21				2.B PL	6,486,012	100.0000	6,687,521	6,687,521	6,554,431		23,607			11.477	12.360	MJSD	63,961	505,524	10/29/2021	09/01/2026
84833*-AC-1	SPERBER LANDSCAPE DD T/L 1L 9/21				2.B PL	4,547,514	100.0000	4,547,514	4,547,514	4,547,514					11.498	11.480	MS	292,404	483,557	12/16/2022	09/01/2026
87221#-AA-4	TAUC MANAGEMENT T/L				2.A PL	5,048,854	95.6000	4,900,208	5,125,741	5,080,767		10,595			13.000	13.540	MON	83,335	424,093	02/12/2021	02/12/2027
87221#-AB-2	TAUC MANAGEMENT DD T/L 1L 2/21				2.A PL	636,267	95.6000	608,271	636,267	636,267					13.000	12.990	FA	31,937	74,578	03/10/2022	02/12/2027
87221#-AC-0	TAUC MANAGEMENT LLC REVOLVER				2.A PL	91,545	100.0000	91,545	91,545	91,545					13.000	13.150	MON	3,898	7,292	03/10/2022	02/12/2027
91859#-AA-5	V RENTAL HOLDINGS LLC DDTL				2.C PL	2,802,382	99.7000	2,793,974	2,802,382	2,802,382					11.737	11.850	MON	56,657	209,568	10/24/2023	04/08/2026
91859#-AB-3	V RENTAL HOLDINGS LLC TL				2.C PL	6,397,051	99.7000	6,588,119	6,607,943	6,488,085		35,766			11.733	12.740	MON	133,616	598,400	04/07/2021	04/08/2026
91859#-AC-1	V RENTAL HOLDINGS LLC REVOLVER				2.C PL	1,044,367	100.0000	1,044,367	1,044,367	1,044,367					11.735	11.820	MON	20,031	5,270	11/27/2023	04/08/2026
91859#-AD-9	V RENTAL T/L 1L (ADD-ON) 10/21				2.C PL	1,597,559	99.7000	1,592,766	1,597,559	1,597,559					11.733	11.730	MON	43,277	152,959	10/22/2021	04/08/2026
92215*-AC-2	VARDIMAN T/L A 1L 3/22				3.B PL	6,502,202	85.0000	5,583,125	6,568,382	6,502,202					14.442	14.440	MS	674,072	520,922	03/18/2022	03/18/2027
92215*-AD-0	VARDIMAN DD T/L 1L 3/22				3.B PL	5,386,324	85.0000	4,621,676	5,437,266	5,398,755		9,163			14.442	14.720	MS	557,992	420,541	04/28/2023	03/18/2027
BGH39R-UN-8	GOMEX ENERGY OFFSHORE LTD PIK NOTE				6.	661,376	21.7620	661,376	3,039,064	661,376	186,510		96,065			11.630	FMAN	83,943		05/14/2014	12/31/2024
BGH5BJ-7J-3	SUNSOURCE STS (CD&R HYDRA)TL 1L CL				4.C FE	961,093	100.4370	975,827	971,576	968,391		3,122			9.705	10.220	MON	786	91,775	06/09/2021	12/11/2024
BGH5G1-HL-1	HEALTHCHANNELS INC 1L TL CL				6.	3,316,426	70.8120	3,316,426	4,683,391	3,316,426		57,260	1,212,932		9.970	12.490	JAJO	3,891	440,678	03/17/2022	04/03/2025
BGH5J3-6K-8	PERMIAN PRODUCTION 1L TL			2	5.B GI	457,048	96.7500	4,559,106	4,712,254	457,048					0.660	FMAN	284	58,167	04/03/2019	05/09/2024
BGH66A-C4-3	TENEO HOLDINGS LLC 1L TLB CL			2	4.B FE	1,412,455	100.0780	1,446,297	1,445,170	1,430,968		7,854			10.705	11.550	MON	1,291	132,814	02/23/2022	07/12/2025
BGH6B3-MZ-3	LIFELONG LEARNER (PSI) 1L TLB CL			2	5.B GI	14,233,956	92.8130	13,365,000	14,400,000	14,320,174		22,289			11.283	11.680	JAJO	280,517	1,536,150	10/07/2019	10/04/2026
BGH6B4-2N-0	LIFELONG (PSI)1L DDTLA FUNDED CL			2	5.B GI	823,284	92.8120	771,829	831,600	826,316		1,443			11.283	11.700	MON	16,199	88,548	10/13/2021	10/19/2026
BGH6B4-38-2	LIFELONG (PSI) 1L REV FUND CL			2	5.B GI	5,989,000	92.8120	5,558,541	5,989,000	5,989,000					11.283	11.280	JAJO	116,477	660,340	07/23/2021	10/20/2025
BGH6BJ-WV-6	LIFELONG (PSI)1L DDTLB FUNDED CL			2	5.B GI	1,951,578	92.8120	1,829,605	1,971,291	1,962,132		2,259			11.283	11.630	AO	38,402	199,038	12/02/2019	10/19/2026
BGH6CC-ME-9	ACQUIA INC 1L REVOLVER FUNDED				5.B GI	984,000	96.1660	946,274	984,000	984,000					12.604	12.600	MON	4,129	105,823	06/23/2023	10/31/2025
BGH6ER-D8-7	CURRICULUM ASSOCIATES 1L TL CL				4.C YE	13,960,375	99.5420	14,001,405	14,065,869	14,014,781		30,669			10.327	10.620	MON	56,493	1,453,703	01/12/2022	01/27/2027
BGH6JD-14-5	LYTX 1L DDTL CL 2020 A&R FUNDED				5.A	4,969,064	99.2190	4,980,056	5,019,256	4,982,895		2,178			12.205	12.610	MON	5,212	617,017	12/17/2021	02/28/2028
BGH6JD-1G-8	LYTX INC 1L TL CL 2020 A&R				5.A	3,646,747	99.2190	3,600,264	3,628,603	3,641,573		336			12.205	12.280	MON	3,691	433,383	05/06/2021	02/28/2028
BGH6VF-B9-4	SOUTHERN VETERINARY PART 1L TL CL			2	4.C FE	2,434,774	99.8120	2,435,074	2,439,648	2,436,210		678			9.470	9.640	JAJO	1,926	199,260	01/19/2022	10/05/2027
BGH6VS-UH-7	HELP AT HOME (HAH GROUP) 1L TL CL				4.C FE	17,820,466	99.4380	17,985,481	18,087,131	17,919,759		31,318			10.491	10.940	MON	15,807	1,970,947	10/30/2020	10/29/2027
BGH6WC-8X-1	HELP AT HOME(HAH) 1L DDTL CL FUNDED			2	4.C FE	2,289,573	99.4380	2,276,705	2,289,573	2,289,573					10.460	10.460	MON	2,000	240,638	07/01/2021	10/29/2027

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
BGH6WV-MF-2	CAPSTONE ACQUISITION 1L TL				4.B PL	13,464,698	99.4490	13,544,491	13,619,548	13,505,474		14,924	35,158		10.198	10.520	MON	11,554	1,358,823	04/23/2021	10/29/2027
BGH6WV-N4-6	CAPSTONE ACQUISITION 1L DDTL FUND			2	4.B PL	793,144	99.4490	794,939	799,344	794,200		563	2,369		10.198	10.450	MON	678	78,728	11/19/2021	11/12/2027
BGH6X2-AX-9	PARK PLACE TECH 1L TL CL				4.C FE	62,563,200	99.7850	65,030,210	65,170,000	63,489,939		325,391			10.455	11.430	MON	56,773	6,654,067	11/02/2020	11/10/2027
BGH70Y-8Z-1	WOMENS CARE 1L TL CL			2	4.C FE	977,438	86.2500	840,938	975,000	975,000					10.052	4.490	JAJO	16,881	91,351	01/29/2021	01/15/2028
BGH71C-R1-2	PIP 1L TL CL			2	4.C FE	366,561	99.5000	366,561	368,403	366,946		183			9.470	9.690	MON	290	33,370	12/10/2021	01/06/2028
BGH71R-7C-7	KRONOS (KIK) 1L TLB CL			2	4.C FE	971,494	100.0970	972,437	971,494	971,494					9.372	9.370	MJSD	757	96,427	01/26/2021	12/22/2026
BGH71R-WP-0	MB2 1L TL CL			2	4.B PL	1,900,924	98.9380	1,919,115	1,939,718	1,916,908		6,792			11.455	12.090	JAJO	1,849	215,935	01/28/2021	01/29/2027
BGH71R-WR-6	MB2 1L DDTL CL FUNDED			2	3.A PL	1,626,812	98.9380	1,619,957	1,637,349	1,630,761		435			11.455	11.130	JAJO	2,129	217,542	12/22/2021	01/29/2027
BGH736-PL-1	FRANCHISE 1L TL			2	4.B FE	6,271,592	81.0500	5,132,589	6,332,621	6,301,893		11,130			10.437	10.830	MJSD	148,716	593,695	03/17/2022	03/10/2026
BGH76P-HQ-4	HIGHTOWER 1L TL CL				4.C FE	727,627	99.7920	731,600	733,125	729,165		769			9.641	9.930	JAJO	13,150	63,857	12/15/2021	04/21/2028
BGH77G-0R-9	PABST (BLUE RIBBON) 1L TLB CL			2	5.A FE	25,497,095	87.6250	22,918,249	26,154,921	25,685,452		107,227			11.630	12.340	JAJO	240,056	2,611,296	03/17/2022	04/29/2028
BGH79J-YC-7	SOLERA 1L REV CL USD FUNDED			2	3.C FE	2,733,975	93.9210	2,567,779	2,733,975	2,733,975					8.969	8.960	MON	3,956	35,303	11/28/2023	06/04/2026
BGH79X-BE-7	ARCLINE(FAIRBANKS)1L TL CL			2	4.B FE	18,917,438	100.1560	19,042,255	19,012,500	18,961,781		19,116			10.359	10.580	MJSD	16,455	1,875,305	12/20/2021	06/14/2028
BGH7CJ-QA-6	MCGRAW HILL TLB 1L CL			2	4.B FE	130,618	100.0310	131,977	131,935	130,776		122			10.220	10.500	FMAN	62	22,476	12/30/2022	07/28/2028
BGH7D1-Q3-0	SWEETWATER SOUND 1L TLB CL			2	4.B FE	5,006,024	99.8750	5,050,269	5,056,589	5,013,725		4,378			9.720	10.000	MJSD	4,148	374,265	08/03/2021	07/29/2028
BGH7DC-XA-2	SOTHEBYS 1L TLB CL REFI			2	4.B FE	1,137,413	99.0830	1,126,989	1,137,413	1,137,413					10.155	10.150	JAJO	24,706	105,392	08/06/2021	01/15/2027
BGH7DM-SF-5	EISNERAMPER 1L TLB CL			2	4.B FE	23,037,348	100.3330	23,349,273	23,271,662	23,095,830		27,561			10.720	11.070	MON	22,750	2,657,069	03/03/2022	07/28/2028
BGH7DM-SR-9	EISNERAMPER 1L DDTL CL FUNDED			2	4.B FE	2,182,803	100.3330	2,201,088	2,193,771	2,185,004		873			10.720	10.960	MON	13	(121,791)	12/01/2021	08/13/2028
BGH7GS-78-8	MB2 1L DDTL CL FUNDED			2	4.B PL	2,017,183	98.9380	2,015,915	2,037,558	2,023,330		8,609			11.455	11.900	JAJO	1,923	221,821	08/05/2022	01/29/2027
BGH7GZ-2Y-0	VECTOR (USNR WOOD FIBER) 1L TLB CL			2	4.B FE	1,930,600	99.4380	1,948,975	1,960,000	1,938,028		3,558			10.470	10.920	MON	1,710	159,804	10/08/2021	10/08/2028
BGH7GZ-3V-5	FLORIDA FOOD 1L TLB CL			2	5.A FE	12,517,050	87.7500	11,207,869	12,772,500	12,579,807		30,949			10.470	11.030	MON	11,145	1,257,906	10/08/2021	10/08/2028
BGH7H8-9W-6	EYECARE PARTNERS LLC 1L TL CL			2	5.B FE	776,913	49.6430	776,913	1,565,000	776,913		278	785,051		9.394	9.560	MON	31,794	147,447	10/14/2021	10/14/2028
BGH7H8-BX-1	EYECARE PARTNERS 1L DDTL CL FUNDED			2	5.B FE	198,572	49.6430	198,572	400,000	198,572		45	201,204		9.394	5.810	MON	1,368		02/08/2022	11/15/2028
BGH7JB-5F-8	MICHAEL BAKER 1L TLB CL			2	4.B FE	5,821,200	100.0000	5,880,000	5,880,000	5,835,631		7,305			10.470	10.820	MON	5,130	583,053	11/02/2021	10/26/2028
BGH7M8-DU-9	SECRETARIAT ADVISORS 1L TL CL				4.B PL	2,101,033	100.0000	2,111,591	2,111,591	2,103,813		(809)			10.359	10.600	MON	1,826	245,318	12/16/2021	12/13/2028
BGH7M8-KW-7	SECRETARIAT 1L DDTL CL FUNDED				4.B PL	337,841	100.0000	337,841	337,841	337,841					10.359	10.350	MON	292	34,753	12/29/2022	12/29/2028
BGH7MK-R7-8	KRONOS (KIK) 1L TL CL				4.C FE	2,401,000	100.3130	2,457,669	2,450,000	2,417,177		8,621			11.538	12.230	MON	25,128	268,480	12/20/2021	12/22/2026
BGH87F-UX-3	MORAN FOODS(SAL)1L 22 INRC FLSO TL			4	5.A FE	188,540	52.1470	112,776	216,267	188,540					12.698	19.090	MJSD	229		12/01/2023	06/30/2026
BGH8RE-YX-0	MORAN FOODS 1L FLSO PIK TL			4	5.C FE	243,360	52.1470	212,549	407,599	243,360					2.000	23.180	MJSD	432		12/01/2023	06/30/2026
BGH5Q5-QC-1	DATIX BIDCO 1L TL		D	2	5.B GI	725,058	99.5000	728,532	732,193	730,098		959			9.940	10.280	MJSD	27,745	50,038	09/26/2018	09/24/2025
BGH659-CX-3	DATIX BIDCO 2L TL TRANCHE 3		D	2	5.B GI	1,970,000	99.3000	1,986,000	2,000,000	1,982,847		3,464			13.190	13.690	MON	45,435	253,384	05/28/2019	05/20/2027
BGH65T-46-7	MATADOR (CEPSA) 1L TLB		D	2	3.C FE	1,208,824	100.6500	1,228,971	1,221,034	1,215,327		1,949			9.955	10.300	MON	1,023	119,101	06/13/2019	06/12/2026
BGH66R-0A-5	SEAL FOR LIFE GLBL DUTCH EUR 1L TL		B	2	4.A PL	4,679,563	99.5900	4,659,172	4,678,358	4,637,988		10,095		144,446	10.365	10.800	MJSD	4,421	495,265	07/18/2019	07/23/2025
BGH6Y8-E6-0	BARENTZ 1L TL CL USD		D		4.B FE	1,633,198	98.7500	1,629,074	1,649,695	1,636,052		647			9.698	9.980	MJSD	1,333	154,726	11/25/2020	11/25/2027
1829999999 - Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired						415,642,849	XXX	415,015,512	431,957,129	418,105,246	186,510	1,142,634	2,332,779	144,446	XXX	XXX	XXX	6,420,629	42,396,787	XXX	XXX
1909999999 - Bonds - Unaffiliated Bank Loans - Subtotals – Unaffiliated Bank Loans						415,642,849	XXX	415,015,512	431,957,129	418,105,246	186,510	1,142,634	2,332,779	144,446	XXX	XXX	XXX	6,420,629	42,396,787	XXX	XXX
Bonds - Unaffiliated Certificates of Deposit																					
2419999999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						19,872,427,576	XXX	18,027,303,790	20,860,464,958	20,041,437,539		35,385,725	15,295,447	1,189,950	XXX	XXX	XXX	220,567,622	746,215,297	XXX	XXX
2429999999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities						2,236,144,194	XXX	2,089,322,039	2,362,623,342	2,255,936,996		6,033,065	185,327		XXX	XXX	XXX	8,606,606	81,460,423	XXX	XXX
2439999999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities						3,054,997,595	XXX	2,833,245,579	3,069,898,873	3,050,308,858		596,777			XXX	XXX	XXX	9,874,534	115,648,987	XXX	XXX
2449999999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities						5,770,083,011	XXX	5,418,622,298	5,814,120,958	5,772,316,356		4,989,409	556,696	72,434	XXX	XXX	XXX	46,220,266	296,076,478	XXX	XXX
2469999999 - Bonds - Total Bonds - Subtotals – Affiliated Bank Loans						26,160,299	XXX	26,330,374	26,225,864	26,225,864		10,983			XXX	XXX	XXX	18,772	1,920,072	XXX	XXX
2479999999 - Bonds - Total Bonds - Subtotals – Unaffiliated Bank Loans						415,642,849	XXX	415,015,512	431,957,129	418,105,246	186,510	1,142,634	2,332,779	144,446	XXX	XXX	XXX	6,420,629	42,396,787	XXX	XXX
2509999999 Total Bonds						31,375,455,524	XXX	28,809,839,592	32,565,291,124	31,564,330,859	186,510	48,158,593	18,370,249	1,406,830	XXX	XXX	XXX	291,708,428	1,283,718,044	XXX	XXX

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Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A	1A	$ 8,005,659,764	1B	$ 1,725,649,162	1C	$ 1,349,241,956	1D	$ 1,809,083,108	1E	$ 1,636,122,527	1F	$ 2,193,013,282	1G	$ 2,950,096,046
1B	2A	$ 2,606,765,756	2B	$ 5,421,255,843	2C	$ 2,473,867,286								
1C	3A	$ 431,814,365	3B	$ 198,632,547	3C	$ 239,945,664								
1D	4A	$ 132,884,775	4B	$ 148,333,236	4C	$ 148,020,450								
1E	5A	$ 47,513,889	5B	$ 41,738,843	5C	$ 243,360								
1F	6	$ 4,449,000												

SCHEDULE D - PART 2 - SECTION 1

Showing All **PREFERRED STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19	NAIC Designation, NAIC Designation Modifier and SVO Admin-istrative Symbol	
CUSIP Identification	Description	Code	Foreign	Number Of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change In B./A.C.V. (15+16-17)	Total Foreign Exchange Change In B./A.C.V.		Date Acquired
Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred																				
00850L-20-3	AGRIBANK FCB			56,000.000	100.00	100.000	5,600,000	100.000	5,600,000	5,600,000	96,253	385,011		(207,200)			(207,200)		2.A FE	10/29/2013
025816-CH-0	AMERICAN EXPRESS COMPANY			24,000,000.000	25.00	0.857	20,575,200	85.730	20,575,200	24,000,000		863,833		859,200			859,200		2.C FE	07/27/2021
06055H-40-0	BANK OF AMERICA CORP			520,000.000	25.00	19.440	10,108,800	19.440	10,108,800	13,000,000		568,751		982,800			982,800		2.B FE	10/27/2020
06055H-60-8	BANK OF AMERICA CORP			1,732,000.000	25.00	18.400	31,868,800	18.400	31,868,800	43,045,200		1,786,128		2,944,400			2,944,400		2.B FE	03/15/2022
06055H-AB-9	BANK OF AMERICA CORP			10,000,000.000	25.00	1.002	10,024,000	100.240	10,024,000	10,000,000		612,500		211,500			211,500		2.B FE	04/19/2022
064058-AF-7	BANK OF NEW YORK MELLON CORP/THE			22,900,000.000	25.00	0.952	21,804,693	95.217	21,804,693	22,723,026		1,059,125		2,271,619	5,328		2,276,947		2.A FE	03/03/2017
064058-AH-3	BANK OF NEW YORK MELLON CORP/THE			3,000,000.000	25.00	0.975	2,923,590	97.453	2,923,590	3,000,000		141,000		43,200			43,200		2.A FE	05/12/2020
064058-AJ-9	BANK OF NEW YORK MELLON CORP/THE			25,000,000.000	25.00	0.937	23,417,750	93.671	23,417,750	25,000,000		925,000		1,182,750			1,182,750		2.A FE	10/26/2020
19075Q-86-2	COBANK ACB			24,500.000	100.00	97.250	2,382,625	97.250	2,382,625	2,450,000	37,975	151,900		42,875			42,875		2.B FE	11/19/2014
19075Q-AD-4	COBANK ACB			15,500,000.000	25.00	0.800	12,400,000	80.000	12,400,000	15,428,125		658,750		(750,428)	1,375		(749,053)		2.B FE	06/27/2022
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP			18,250,000.000	25.00	0.780	14,235,000	78.000	14,235,000	18,250,000		615,938		(182,500)			(182,500)		1.F FE	06/08/2021
29452E-40-8	EQUITABLE HOLDINGS INC			123,400.000	25.00	16.560	2,043,504	16.560	2,043,504	3,085,000		137,842		(139,442)			(139,442)		2.C FE	01/05/2021
29452E-AA-9	EQUITABLE HOLDINGS INC			34,850,000.000	25.00	0.952	33,162,180	95.157	33,162,180	34,852,125		1,725,075		309,085			309,085		2.C FE	03/15/2022
313148-85-0	FARMER MAC			108,000.000	25.00	23.090	2,493,720	23.090	2,493,720	2,700,000	38,813	155,250		164,700			164,700		4.B YE	03/15/2022
33616C-69-6	FIRST REPUBLIC BANK			440,000.000	25.00	0.090	39,600	0.090	39,600			123,750		3,445,200		11,000,000	(7,554,800)		6.	11/18/2021
33616C-74-6	FIRST REPUBLIC BANK			1,360,000.000	25.00	0.090	122,400	0.090	122,400			361,250		11,777,600		34,000,000	(22,222,400)		6.	01/28/2021
33616C-76-1	FIRST REPUBLIC BANK			1,210,000.000	25.00	0.090	108,900	0.090	108,900			311,954		10,998,900		30,250,000	(19,251,100)		6.	09/09/2020
48124B-AC-9	JPMORGAN CHASE & CO			8,000,000.000	25.00	1.006	8,046,640	100.583	8,046,640	7,953,625		562,400		235,356	1,284		236,640		2.B FE	06/04/2013
48126H-AA-8	JPMORGAN CHASE & CO			1,600,000.000	25.00	1.009	1,614,000	100.875	1,614,000	1,656,000		132,528		50,767	(1,727)		49,040		2.B FE	03/16/2017
48126H-AC-4	JPMORGAN CHASE & CO			7,400,000.000	25.00	0.995	7,359,374	99.451	7,359,374	7,826,500		451,400		212,474	(55,298)		157,176		2.B FE	03/10/2017
48128B-AF-8	JPMORGAN CHASE & CO			20,000,000.000	25.00	0.982	19,635,400	98.177	19,635,400	20,000,000		1,000,000		1,336,800			1,336,800		2.B FE	07/24/2019
48128B-AG-6	JPMORGAN CHASE & CO			10,000,000.000	25.00	0.964	9,643,200	96.432	9,643,200	10,000,000		460,000		830,700			830,700		2.B FE	01/15/2020
48128B-AN-1	JPMORGAN CHASE & CO			1,400,000.000	25.00	0.915	1,281,188	91.513	1,281,188	1,211,000		51,100		78,813	3,625		82,438		2.B FE	05/16/2022
58551T-AA-5	MELLON CAPITAL IV			6,000,000.000	25.00	0.804	4,822,440	80.374	4,822,440	6,000,000		351,395		(9,000)			(9,000)		2.A FE	06/12/2007
61762V-86-1	MORGAN STANLEY			240,000.000	25.00	19.070	4,576,800	19.070	4,576,800	6,000,000	63,750	255,000		453,600			453,600		2.C FE	10/18/2021
74460W-51-1	PUBLIC STORAGE			760,000.000	25.00	17.070	12,973,200	17.070	12,973,200	19,000,000		736,252		608,000			608,000		2.A FE	09/29/2020
74460W-53-7	PUBLIC STORAGE			280,000.000	25.00	18.680	5,230,400	18.680	5,230,400	7,000,000		288,751		411,600			411,600		2.A FE	08/11/2020
74460W-55-2	PUBLIC STORAGE			920,000.000	25.00	21.390	19,678,800	21.390	19,678,800	23,000,000		1,063,752		2,097,600			2,097,600		1.G FE	06/08/2020
74460W-59-4	PUBLIC STORAGE			720,000.000	25.00	21.390	15,400,800	21.390	15,400,800	18,000,000		846,000		1,504,800			1,504,800		2.A FE	11/05/2019
74460W-62-8	PUBLIC STORAGE			818,000.000	25.00	22.390	18,315,020	22.390	18,315,020	20,450,000		996,938		1,832,320			1,832,320		2.A FE	09/05/2019
808513-BD-6	CHARLES SCHWAB CORPORATION (THE)			13,000,000.000	25.00	0.986	12,819,560	98.612	12,819,560	13,075,000		698,750		120,796	(15,236)		105,560		2.C FE	07/09/2020
808513-BJ-3	CHARLES SCHWAB CORPORATION (THE)			28,155,000.000	25.00	0.790	22,237,101	78.981	22,237,101	28,048,000		1,126,200		(215,104)			(215,104)		2.C FE	02/14/2022
808513-CB-9	CHARLES SCHWAB CORPORATION (THE)			1,000,000.000	25.00	0.903	902,770	90.277	902,770	1,000,000		50,000		(10,230)			(10,230)		2.C FE	03/02/2022
816300-50-3	SELECTIVE INSURANCE GROUP			578,000.000	25.00	17.190	9,935,820	17.190	9,935,820	14,376,020		664,700		254,320			254,320		3.A FE	03/15/2022
949746-RN-3	WELLS FARGO & CO			10,889,000.000	25.00	0.990	10,775,537	98.958	10,775,537	10,889,000		639,729		267,652			267,652		2.B FE	05/01/2017
775109-BS-9	ROGERS COMMUNICATIONS INC		A	7,246,000.000	25.00	0.960	6,953,754	95.967	6,953,754	7,246,000		384,404		559,826			559,826		3.B FE	02/03/2022
EP0597-73-2	PARTNERRE LTD		D	114,389.000	25.00	18.730	2,142,506	18.730	2,142,506	2,859,725		160,547		(10,295)			(10,295)		2.B FE	03/09/2021
EP0599-00-1	RENAISSANCERE HOLDINGS LTD		D	383,925.000	25.00	17.430	6,691,813	17.430	6,691,813	9,594,361		408,816		472,228			472,228		2.B FE	12/16/2021
4019999999 - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred							394,346,885	XXX	394,346,885	458,318,707	236,790	21,911,719		45,037,282	(60,649)	75,250,000	(30,273,367)		XXX	XXX
Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred																				
020002-30-9	ALLSTATE CORP			191,000.000	25.00	25.000	4,775,000	25.140	4,801,740	4,775,000		364,599							2.C FE	01/03/2013
025932-86-4	AMERICAN FINANCIAL			440,000.000	25.00	25.000	11,000,000	19.500	8,580,000	11,000,000		495,000							2.B FE	09/08/2020
025932-88-0	AMERICAN FINANCIAL GROUP INC			1,130,000.000	25.00	25.000	28,250,000	22.210	25,097,300	28,250,000		1,447,815							2.C FE	11/21/2019
04621X-30-6	ASSURANT INC			400,000.000	25.00	25.000	10,000,000	19.940	7,976,000	10,000,000		525,000							2.C FE	11/16/2020
084423-87-0	WR BERKLEY CORPORATION			480,000.000	25.00	25.000	12,000,000	20.180	9,686,400	12,000,000		371,251							2.B FE	02/03/2021
084423-88-8	WR BERKLEY CORPORATION			1,274,000.000	25.00	25.000	31,850,000	21.870	27,862,380	31,850,000		1,015,219							2.B FE	09/16/2020
12621E-30-1	CNO FINANCIAL GROUP INC			570,275.000	25.00	24.952	14,229,544	17.420	9,934,191	14,229,544		730,666							3.A FE	03/15/2022
37959E-30-0	GLOBE LIFE INC			800,000.000	25.00	25.000	20,000,000	19.020	15,216,000	20,000,000		850,000							2.C FE	06/09/2021
50149X-AA-2	KUVARE US HOLDINGS INC			12,000,000.000	100.00	1.003	12,037,500	100.750	12,090,000	12,037,500		840,000							2.C FE	03/15/2022
759351-80-2	REINSURANCE GROUP OF AMERICA			1,518,123.000	25.00	25.000	37,953,075	25.280	38,378,149	37,953,075		2,182,302							2.B FE	06/01/2016
759351-88-5	REINSURANCE GROUP OF AMERICA INCOR			800,000.000	25.00	25.000	20,000,000	26.080	20,864,000	20,000,000		1,512,085							2.B FE	09/15/2022
BGH8BL-9Q-4	YAK HOLDING II LLC SERIES A PFD			126,653.500	25.00	0.595	75,422	0.596	75,422	754,331				(678,909)			(678,909)		6.	12/29/2023
BGH8BL-9R-2	YAK HOLDING II LLC SERIES B-1 PFD			339,069.530	25.00	0.237	80,427	0.237	80,427	576,987				(496,559)			(496,559)		6.	12/29/2023
BGH8BL-9S-0	YAK HOLDING II LLC SERIES B-2 PFD			36,167.420	25.00	0.237	8,579	0.237	8,579	61,545				(52,966)			(52,966)		6.	12/29/2023
4029999999 - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred							202,259,547	XXX	180,650,588	203,487,982		10,333,937		(1,228,434)			(1,228,434)		XXX	XXX
4109999999 - Subtotals - Industrial and Miscellaneous (Unaffiliated)							596,606,432	XXX	574,997,473	661,806,689	236,790	32,245,656		43,808,848	(60,649)	75,250,000	(31,501,801)		XXX	XXX
Parent, Subsidiaries and Affiliates - Perpetual Preferred																				
Parent, Subsidiaries, and Affiliates - Redeemable Preferred																				
4509999999 Total Preferred Stocks							596,606,432	XXX	574,997,473	661,806,689	236,790	32,245,656		43,808,848	(60,649)	75,250,000	(31,501,801)		XXX	XXX

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Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A	1A	$	1B	$	1C	$	1D	$	1E	$	1F	$ 14,235,000	1G	$ 19,678,800
1B	2A	$ 110,487,893	2B	$ 246,776,958	2C	$ 171,379,615								
1C	3A	$ 24,165,364	3B	$ 6,953,754	3C	$								
1D	4A	$	4B	$ 2,493,720	4C	$								
1E	5A	$	5B	$	5C	$								
1F	6	$ 435,328												

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	
Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																	
00775W-11-0	AEQUI ACQ CL A -CW27			87,350.000	9		9	93,861				(2,437)		(2,437)		03/04/2021	XXX
382863-11-6	GORES HOLDINGS VIII INC WARRANTS			83,954.000	9,235	0.110	9,235	95,093				9,235		9,235		05/03/2021	XXX
38286T-11-9	GORES HOLDINGS VII A -CW27			130,652.000	14,372	0.110	14,372	192,674				14,372		14,372		04/27/2021	XXX
382870-11-1	GORES TECHNOLOGY PARTNERS INC WAR			131,328.000	14,446	0.110	14,446	102,412				14,446		14,446		05/18/2021	XXX
38287L-11-5	GORES TECHNOLOGY PARTNERS WARRANTS			239,772.000	26,375	0.110	26,375	257,834				26,375		26,375		05/27/2021	XXX
48253T-11-7	KKR ACQUISITION HLDGS I CORP WARRA			324,946.000				347,431								05/21/2021	XXX
71531R-11-7	PERSHING SQUARE WARRANTS C23			111,111.000	11		11	614,280								09/11/2020	XXX
BGH5BF-8Z-4	VELOCITY HOLDINGS			0.004	14	3,376.500	14	4								12/12/2017	XXX
BGH67N-YB-4	ACP IV COATING SOLUTIONS LLC			2,123.090	2,123,091	1,000.000	2,123,091	2,123,091								11/04/2019	XXX
BGH8BL-9U-5	YAK HOLDING II LLC SERIES A			9,135.400	91	0.010	91	1,110				(1,019)		(1,019)		12/29/2023	XXX
BGH8BL-AP-4	YAK HOLDING II LLC SERIES B			8,443.570	84	0.010	84	1,026				(942)		(942)		12/29/2023	XXX
SBN7QK-M3-4	MSD ACQUISITION CORP WARRANTS			42,852.000	4		4	52,849				(3,210)		(3,210)		06/14/2021	XXX
SBH2RC-H8-4	ATLAS MARA LTD NPV		D	1,392,317.000	139		139	3,132,713								08/24/2017	XXX
5019999999 - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded					2,187,871	XXX	2,187,871	7,014,378				56,820		56,820		XXX	XXX
Industrial and Miscellaneous (Unaffiliated) - Other																	
31340#-10-0	FEDERAL HOME LOAN BANK			786,861.000	78,686,100	100.000	78,686,100	78,686,100		5,149,049						12/15/2023	XXX
BGH31M-WR-6	ML HOLDCO LLC			1.000												11/18/2013	XXX
000000-00-0	AGENTS DEFERRED COMP RABBI TRUST			3,458,617.380	3,458,617	1.000	3,458,617	3,458,617								12/31/2004	XXX
5029999999 - Industrial and Miscellaneous (Unaffiliated) - Other					82,144,717	XXX	82,144,717	82,144,717		5,149,049						XXX	XXX
5109999999 - Subtotals – Industrial and Miscellaneous (Unaffiliated)					84,332,588	XXX	84,332,588	89,159,095		5,149,049		56,820		56,820		XXX	XXX
Mutual Funds - Designation Assigned by SVO																	
Mutual Funds - Designation Not Assigned by SVO																	
Unit Investment Trusts - Designation Assigned by SVO																	
Unit Investment Trusts - Designation Not Assigned by SVO																	
Closed-End Funds - Designation Assigned by SVO																	
Closed-End Funds - Designation Not Assigned by SVO																	
814291-46-4	GUGGENHEIM LIMITED DURATION FUND			80,032.013	1,926,371	24.070	1,926,371	2,000,000				51,220		51,220		01/28/2014	6.
5729999999 - Closed-End Funds - Designation Not Assigned by SVO					1,926,371	XXX	1,926,371	2,000,000				51,220		51,220		XXX	XXX
5809999999 - Subtotals – Closed-End Funds					1,926,371	XXX	1,926,371	2,000,000				51,220		51,220		XXX	XXX
Exchange Traded Funds																	
Parent, Subsidiaries and Affiliates - Publicly Traded																	
Parent, Subsidiaries and Affiliates - Other																	
64858B-AA-2	NEW ROOTS N TR			266,000,000.000	266,955,669	1.000	266,000,000	266,000,000		2,393,401		955,669		955,669		12/28/2023	XXX
861734-AA-9	STONE ROOTS N TR			159,600,000.000	160,044,768	1.000	159,600,000	159,600,000		60,906		444,768		444,768		12/19/2023	XXX
5929999999 - Parent, Subsidiaries and Affiliates - Other					427,000,437	XXX	425,600,000	425,600,000		2,454,307		1,400,437		1,400,437		XXX	XXX
5979999999 - Subtotals – Parent, Subsidiaries and Affiliates					427,000,437	XXX	425,600,000	425,600,000		2,454,307		1,400,437		1,400,437		XXX	XXX
5989999999 Total Common Stocks					513,259,396	XXX	511,858,959	516,759,095		7,603,356		1,508,477		1,508,477		XXX	XXX
5999999999 Total Preferred and Common Stocks					1,109,865,828	XXX	1,086,856,432	1,178,565,784	236,790	39,849,012		45,317,325	75,250,000	(29,993,324)		XXX	XXX

1.
Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 1A $ ..... 1B $ ..... 1C $ ..... 1D $ ..... 1E $ ..... 1F $ ..... 1G $ .....
1B 2A $ ..... 2B $ ..... 2C $ .....
1C 3A $ ..... 3B $ ..... 3C $ .....
1D 4A $ ..... 4B $ ..... 4C $ .....
1E 5A $ ..... 5B $ ..... 5C $ .....
1F 6 $ 1,926,371 .....

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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
Bonds - U.S. Governments								
3130AK-3D-6	FHLB 1.90 09/37-03/21		07/05/2023	CROSSROADS	XXX	2,780,360	4,000,000	27,022
3130AV-4S-8	FHLB 5.90 03/43 - 03/25 (A)		02/23/2023	TD SECURITIES LLC	XXX	8,000,000	8,000,000	
3130AW-Q2-9	FHLB 5.85 07/38 - 07/25 (A)		07/25/2023	CITIGROUP GLOBAL MARKETS	XXX	3,992,000	4,000,000	
3130AW-S4-3	FHLB 6.0 08/33 -		07/28/2023	STIFEL NICOLAUS	XXX	2,000,000	2,000,000	
3133EL-Z9-8	FFCB 1.99 07/40-07/21 (A)		01/24/2023	LOOP CAPITAL MARKETS	XXX	4,044,000	6,000,000	58,042
3133EM-A4-4	FFCB 2.49 05/36 - 05/22		08/02/2023	PIERPONT SECURITIES LLC	XXX	2,125,877	2,795,000	14,306
3133EM-AP-7	FFCB 1.99 09/40-09/21 (A)		08/03/2023	NOMURA INC.	XXX	2,216,711	3,550,000	25,511
3133EP-AY-1	FFCB 4.94 02/38 - 02/26		02/09/2023	NOMURA INC.	XXX	11,200,000	11,200,000	
3133EP-BT-1	FFCB 6.25 02/43 - 02/24 (A)		02/21/2023	FTN FINANCIAL	XXX	8,000,000	8,000,000	
3133EP-LK-9	FFCB 6.00 06/43 - 06/24 (A)		05/24/2023	TD SECURITIES LLC	XXX	2,998,500	3,000,000	
3133EP-SD-8	FFCB 5.97 08/33 - 08/24 (A)		07/31/2023	NOMURA INC.	XXX	1,000,000	1,000,000	
3136G4-2Q-5	FNMA 1.625 08/35 - 08/22 (QB)		08/03/2023	PIERPONT SECURITIES LLC	XXX	2,586,188	3,750,000	27,083
88059E-E2-6	TVAS 0.00 10/01/2042		07/28/2023	BREAN CAPITAL LLC	XXX	1,294,841	3,369,000	
88059E-E3-4	TVAS 0.0 04/01/2043		07/28/2023	BREAN CAPITAL LLC	XXX	1,313,919	3,505,000	
88059E-E5-9	TVAS 0.0 04/1/2044		07/28/2023	BREAN CAPITAL LLC	XXX	2,359,107	6,615,000	
88059E-E7-5	TVAS 0.0 04/01/2045		07/28/2023	BREAN CAPITAL LLC	XXX	2,246,712	6,622,000	
88059E-E8-3	TVAS 0.00 10/01/2045		07/28/2023	BREAN CAPITAL LLC	XXX	1,151,271	3,479,000	
88059E-E9-1	TVAS 0.0 04/01/2046		07/28/2023	BREAN CAPITAL LLC	XXX	2,136,026	6,618,000	
88059E-M3-5	TVAS 0.00 07/15/2043		07/28/2023	BREAN CAPITAL LLC	XXX	709,829	1,921,000	
88059E-M4-3	TVAS 0.00 01/15/2044		07/28/2023	BREAN CAPITAL LLC	XXX	577,016	1,601,000	
88059E-M8-4	TVAS 0.0 01/15/2046		07/28/2023	BREAN CAPITAL LLC	XXX	633,442	1,942,000	
88059E-N5-9	TVASP 0.0 01/15/48		07/05/2023	NOMURA INC.	XXX	889,050	3,000,000	
88059F-BP-5	TVASP 0.0 04/01/56		03/03/2023	NOMURA INC.	XXX	1,755,180	9,000,000	
88059F-CG-4	TVA PRIN STRIP		03/31/2023	EXCHANGED	XXX	1,538,966	13,620,000	
91282C-HE-4	T 3.625 05/31/2028		06/28/2023	BOMC	XXX	4,920,898	5,000,000	14,361
0109999999 - Bonds - U.S. Governments						72,469,893	123,587,000	166,325
Bonds - All Other Governments								
71654Q-DD-1	PEMEX 7.69 01/23/50	D	12/27/2023	EXCHANGED	XXX	3,909,396	4,220,000	115,384
M6320U-BA-6	KSA 4 1/2 04/22/60	D	12/27/2023	EXCHANGED	XXX	7,685,377	7,340,000	35,783
0309999999 - Bonds - All Other Governments						11,594,773	11,560,000	151,167
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
047681-QU-8	ATLANTA & FULTON CNTY GA REC A		12/26/2023	EXCHANGED	XXX	24,990,000	24,990,000	
155498-MM-7	CENTRAL TEX REGL MOBILITY AUTH		01/09/2023	CITIGROUP GLOBAL MARKETS	XXX	1,626,900	2,000,000	1,541
19648G-BS-0	CO HFA SFM 2023N1		08/17/2023	RBC DAIN RAUSCHER	XXX	3,750,000	3,750,000	
19648G-BT-8	CO HFA SFM 2023N1		09/21/2023	VARIOUS	XXX	5,234,397	5,255,000	1,216
19648G-CQ-3	CO HFA SFM 2023P1		10/04/2023	JEFFERIES & COMPANY INC.	XXX	4,000,000	4,000,000	
19648G-CR-1	CO HFA SFM 2023P1		10/04/2023	JEFFERIES & COMPANY INC.	XXX	3,755,000	3,755,000	
19648G-EQ-1	CO HFA SFM 2023Q1		11/08/2023	RBC DAIN RAUSCHER	XXX	2,500,000	2,500,000	
3137H6-L2-9	VA FREDDIE MAC MF CERT M-068		09/27/2023	CAPITALIZED INTEREST	XXX	5,244	5,244	
37353P-LV-9	GA HOUSING FIN AUTH 2023B		11/02/2023	DIRECT	XXX	1,250,000	1,250,000	
39239M-AU-6	TX SHERMAN WTR SWR 2023A		06/14/2023	ROBERT W. BAIRD & CO. INCORPORATED	XXX	1,945,900	2,000,000	
45129Y-3V-6	ID HOUSING & FIN 2023D1		09/19/2023	VARIOUS	XXX	5,344,645	5,350,000	5,665
45129Y-3W-4	ID HOUSING & FIN 2023D1		09/21/2023	VARIOUS	XXX	3,237,170	3,250,000	4,081
45129Y-4D-5	ID HOUSING & FINANCE ASSOC 2023E		11/30/2023	BARCLAYS CAPITAL INC.	XXX	3,000,000	3,000,000	
45203M-SC-6	IL HOUSING DEV AUTH 2023K		10/04/2023	WELLS FARGO	XXX	5,000,000	5,000,000	
45203M-VD-0	IL HOUSING DEV AUTH 20230		11/08/2023	BARCLAYS CAPITAL INC.	XXX	4,250,000	4,250,000	
45203M-VF-5	IL HOUSING DEV AUTH 20230		11/08/2023	DIRECT	XXX	1,000,000	1,000,000	
50208@-AA-1	LMH FEE II		06/02/2023	CROSSROADS	XXX	5,168,675	5,750,000	116,725
546410-DA-6	LA STAD EXPO DIST 2023B HOT		06/16/2023	BANK OF AMERICA	XXX	2,190,000	2,190,000	
546410-DC-2	LA STAD EXPO DIST 2023B HOT		06/16/2023	BANK OF AMERICA	XXX	3,280,000	3,280,000	
561824-F6-5	VA CITY OF MANASSAS GO 2021		06/27/2023	BANK OF AMERICA	XXX	2,009,899	2,710,000	26,799
561824-F7-3	VA CITY OF MANASSAS GO 2021		06/27/2023	BANK OF AMERICA	XXX	754,302	1,040,000	10,284
561824-F8-1	VA CITY OF MANASSAS GO 2021		06/27/2023	BANK OF AMERICA	XXX	1,961,603	2,770,000	27,392
57419T-5Q-0	MD DEPT HSG COMM DEV 2023F		11/09/2023	JPMORGAN SECURITIES INC.	XXX	9,700,000	9,700,000	
57419T-5R-8	MD DEPT HSG COMM DEV 2023F		11/09/2023	JPMORGAN SECURITIES INC.	XXX	2,000,000	2,000,000	
57419T-5T-4	MD DEPT HSG COMM DEV 2023F		11/09/2023	JPMORGAN SECURITIES INC.	XXX	3,000,000	3,000,000	
641279-VY-7	NV NEVADA HOUSING SFM 2023E		08/30/2023	JPMORGAN SECURITIES INC.	XXX	1,500,000	1,500,000	
641462-KE-5	NEVADA ST		05/22/2023	BARCLAYS CAPITAL INC.	XXX	2,422,850	3,345,000	4,274

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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
658207-3C-7	NC HOUSING FIN 52B 1998 TRUST		11/09/2023	BANK OF AMERICA	XXX	3,000,000	3,000,000	
664754-6U-7	NTHRN AZ UNIV		01/23/2023	CITIGROUP GLOBAL MARKETS	XXX	1,697,555	2,045,000	28,081
67756Q-5Q-6	OH HOUSING FIN AGENCY 2023C MBS		11/30/2023	JPMORGAN SECURITIES INC	XXX	1,500,000	1,500,000	
70879Q-UP-6	PA HOUSING AGY SFH 2023-143A		10/25/2023	DIRECT	XXX	4,450,000	4,450,000	
725304-YB-9	PA PITTSBURGH WTR SWR 1L 2023A		06/08/2023	BANK OF AMERICA	XXX	1,723,558	1,750,000	
76221R-7B-3	RI HSG MORT FIN 2023 80T1		07/20/2023	JPMORGAN SECURITIES INC	XXX	4,755,000	4,755,000	
76221R-8S-5	RI HSG MORT FIN 2023 81T1		11/01/2023	MORGAN STANLEY	XXX	6,030,000	6,030,000	
797272-RG-8	CA SAN DIEGO CCD 2019		02/23/2023	WELLS FARGO	XXX	2,670,265	3,250,000	7,783
798136-YP-6	CA SAN JOSE AIRPORT 2021C		01/09/2023	WELLS FARGO	XXX	776,410	1,000,000	11,881
850269-FF-3	SPRINGDALE ARK SALES & USE REV		06/28/2023	CREWS	XXX	1,000,000	1,000,000	
850269-FG-1	SPRINGDALE ARK SALES & USE REV		06/28/2023	CREWS	XXX	750,000	750,000	
87638Q-RF-8	TX HENDRICK MED CENTER 2021		06/07/2023	KEYBANC CAPITAL MARKETS	XXX	396,245	500,000	3,785
87638Q-RG-6	TX HENDRICK MED CENTER 2021		06/07/2023	KEYBANC CAPITAL MARKETS	XXX	782,220	1,000,000	7,897
88046K-FR-2	TN HOUSING DEV 2023-2B SOC		06/28/2023	RBC DAIN RAUSCHER	XXX	1,500,000	1,500,000	
88046K-GT-7	TN HOUSING DEV AGY 2023 3A		10/05/2023	CITIGROUP GLOBAL MARKETS	XXX	2,500,000	2,500,000	
88258M-AA-3	TX NAT GAS SEC 2023		03/10/2023	JEFFERIES & COMPANY INC	XXX	3,815,000	3,815,000	
88258M-AB-1	TX NAT GAS SEC 2023		03/10/2023	JEFFERIES & COMPANY INC	XXX	2,250,000	2,250,000	
90320W-AG-8	PA UPMC 2023		04/04/2023	RBC DAIN RAUSCHER	XXX	5,900,000	5,900,000	
92812U-2B-3	VA HOUSING DEV 2023D		11/29/2023	WELLS FARGO	XXX	2,750,000	2,750,000	
92812U-X2-9	VA HOUSING DEV AUTH 2023B		10/05/2023	BANK OF AMERICA	XXX	5,000,000	5,000,000	
92812U-X4-5	VA HOUSING DEV AUTH 2023B		10/05/2023	BANK OF AMERICA	XXX	5,000,000	5,000,000	
3132DW-G9-8	FR SD8324		04/26/2023	VARIOUS	XXX	10,024,908	9,944,212	15,193
3132DW-KF-9	FR SD8394		12/20/2023	MORGAN STANLEY	XXX	15,794,375	16,000,000	55,556
3133KQ-FT-8	FR RA8278		04/10/2023	MORGAN STANLEY	XXX	5,360,874	5,379,366	8,966
3133KR-FG-4	FR RA9167		07/31/2023	MORGAN STANLEY	XXX	7,500,655	7,552,579	15,000
3136A0-EK-9	FNR 2011-81 GZ		08/01/2021	CAPITALIZED INTEREST	XXX	13,116	13,116	
3136A7-JB-9	FNR 2012-67 MZ		12/01/2021	CAPITALIZED INTEREST	XXX	8,624	8,624	
3136A7-PJ-5	FNR 2012-88 WZ		12/30/2023	CAPITALIZED INTEREST	XXX	5,605	5,605	
3136AA-4L-6	FNR 2012-149 NZ		12/30/2023	CAPITALIZED INTEREST	XXX	95,227	95,227	
3136AE-4P-9	FNR 2013-71 ZA		12/26/2023	CAPITALIZED INTEREST	XXX	13,969	13,969	
3136AF-AE-4	FNR 2013-79 EZ		09/27/2023	CAPITALIZED INTEREST	XXX	3,763	3,763	
3136AF-YY-4	FNR 2013-80 VZ		09/28/2023	CAPITALIZED INTEREST	XXX	247,902	247,902	
3136AH-VS-6	FNR 2013-136 CZ		12/01/2021	CAPITALIZED INTEREST	XXX	17,076	17,076	
3136AP-3A-8	FNR 2015-64 AZ		12/26/2023	CAPITALIZED INTEREST	XXX	79,353	79,353	
3136AR-J3-3	FNMA..16-22		03/31/2023	CAPITALIZED INTEREST	XXX	9,204	9,204	
3136AS-A9-7	FNR 2016-41 MZ		09/19/2023	CAPITALIZED INTEREST	XXX	10,368	10,368	
3136AU-4D-0	FNR 2017-8 BZ		09/19/2023	CAPITALIZED INTEREST	XXX	10,706	10,706	
3136AU-HZ-7	FNR 2016-79 AZ		12/30/2023	CAPITALIZED INTEREST	XXX	139,037	139,037	
3136AV-2Z-1	FNR 2017-21 ZD		12/30/2023	CAPITALIZED INTEREST	XXX	152,191	152,191	
3136AV-PM-5	FNR 2017-10 LZ		12/30/2023	CAPITALIZED INTEREST	XXX	36,225	36,225	
3136AW-A9-8	FNR 2017-45 ZK		08/31/2023	CAPITALIZED INTEREST	XXX	38,813	38,813	
3136AX-GA-7	FNR 2017-49 ZC		09/19/2023	CAPITALIZED INTEREST	XXX	140,795	140,795	
3136B1-T7-9	FNR 2018-38 VZ		09/15/2023	CAPITALIZED INTEREST	XXX	5,999	5,999	
3136B2-7H-9	FNR 2018-72 ZB		12/30/2023	CAPITALIZED INTEREST	XXX	288,836	288,836	
3136B2-GE-6	FNR 2018-45 ZD		09/19/2023	CAPITALIZED INTEREST	XXX	35,573	35,573	
3136B2-NL-2	FNR 2018-53 BZ		12/30/2023	CAPITALIZED INTEREST	XXX	235,605	235,605	
3136B2-SB-9	FNR 2018-47 GZ		09/19/2023	CAPITALIZED INTEREST	XXX	8,666	8,666	
3136B2-UE-0	FNR 2018-55 LZ		09/15/2023	CAPITALIZED INTEREST	XXX	6,149	6,149	
3136B3-BL-3	FNR 2018-70 CZ		09/19/2023	CAPITALIZED INTEREST	XXX	116,227	116,227	
3136B3-BY-5	FNR 2018-75 ZU		12/29/2023	CAPITALIZED INTEREST	XXX	46,719	46,719	
3136B3-PT-1	FNR 2018-88 MZ		12/30/2023	CAPITALIZED INTEREST	XXX	205,114	205,114	
3136B3-RS-1	FNR 18-89 VZ		12/29/2023	CAPITALIZED INTEREST	XXX	155,565	155,565	
3136BG-4G-3	FNR 2021-65 GZ		12/29/2023	CAPITALIZED INTEREST	XXX	80,032	80,032	
3136BG-5Y-3	FNR 2021-66 DZ		12/29/2023	CAPITALIZED INTEREST	XXX	66,127	66,127	
3136BG-N3-1	FNR 2021-56 ZK		12/30/2023	CAPITALIZED INTEREST	XXX	66,420	66,420	
3136BH-J3-4	FNR 2021-49 CZ		12/29/2023	VARIOUS	XXX	1,082,559	1,747,151	
3136BJ-F5-9	FNR 2021-73 DZ		12/30/2023	CAPITALIZED INTEREST	XXX	77,893	77,893	
3136BJ-JW-6	FNR 2021-69 VZ		12/29/2023	VARIOUS	XXX	891,478	1,568,983	1,715
3136BK-JB-9	FNR 2021-85 ZL		12/30/2023	CAPITALIZED INTEREST	XXX	48,344	48,344	
3136BK-WK-4	FNR 2021-95 JZ		12/29/2023	CAPITALIZED INTEREST	XXX	233,352	233,352	
3136BK-X6-4	FNR 2021-94 GZ		12/30/2023	CAPITALIZED INTEREST	XXX	95,469	95,469	
3136BK-YR-7	FNR 2021-86 ZT		12/29/2023	CAPITALIZED INTEREST	XXX	51,856	51,856	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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
3136BK-YZ-9	FNR 2021-86 MZ		12/29/2023	CAPITALIZED INTEREST	XXX	347,699	347,699	
3136BL-3U-2	FNMA 22-10D		12/29/2023	CAPITALIZED INTEREST	XXX	128,011	128,011	
3136BL-RU-6	FNR 2022-7 ZE		12/29/2023	CAPITALIZED INTEREST	XXX	139,984	139,984	
3136BL-TN-0	FNR 2022-7 GZ		12/29/2023	CAPITALIZED INTEREST	XXX	51,748	51,748	
3136BM-AH-1	FNR 2022-9 Z		12/29/2023	CAPITALIZED INTEREST	XXX	164,797	164,797	
3136BM-HC-5	FNR 2022-21 BZ		12/29/2023	CAPITALIZED INTEREST	XXX	330,013	330,013	
3136BM-KQ-0	FNR 2022-15 JZ		12/30/2023	CAPITALIZED INTEREST	XXX	427,951	427,951	
3136BM-PV-4	FNR 2022-17 ZJ		12/29/2023	CAPITALIZED INTEREST	XXX	157,346	157,346	
3136BM-QE-1	FNR 2022-17 ZN		12/29/2023	CAPITALIZED INTEREST	XXX	104,167	104,167	
3136BM-R8-3	FNR 2022-32 CZ		12/29/2023	CAPITALIZED INTEREST	XXX	208,449	208,449	
3136BM-W9-5	FNR 2022-29 ZQ		12/30/2023	CAPITALIZED INTEREST	XXX	165,058	165,058	
3136BN-GM-2	FNR 2022-46 CZ		12/29/2023	CAPITALIZED INTEREST	XXX	152,200	152,200	
3136BN-HB-5	FNR 2022-44 EZ		12/29/2023	VARIOUS	XXX	3,202,987	3,233,149	12,869
3136BN-MA-1	FNR 2022-37 CZ		12/29/2023	CAPITALIZED INTEREST	XXX	234,916	234,916	
3136BN-N5-1	FNR 2022-47 ZA		12/29/2023	CAPITALIZED INTEREST	XXX	234,038	234,038	
3136BN-NX-0	FNR 2022-37 ZK		12/30/2023	CAPITALIZED INTEREST	XXX	234,916	234,916	
3136BN-QR-0	FNR 2022-42 AZ		12/29/2023	CAPITALIZED INTEREST	XXX	89,793	89,793	
3136BN-W7-7	FNR 2022-60 GZ		12/29/2023	CAPITALIZED INTEREST	XXX	93,266	93,266	
3136BP-CM-1	FNR 2022-77 BZ		12/29/2023	CAPITALIZED INTEREST	XXX	683,113	683,113	
3136BP-D4-0	FNR 2023-5 CZ		12/29/2023	VARIOUS	XXX	4,078,577	4,169,827	15,000
3136BP-DC-2	FNR 2022-64 KZ		12/29/2023	CAPITALIZED INTEREST	XXX	251,057	251,057	
3136BP-GE-5	FNR 2022-77 AZ		12/30/2023	CAPITALIZED INTEREST	XXX	309,445	309,445	
3136BP-GW-5	FNR 2022-78 AZ		12/29/2023	CAPITALIZED INTEREST	XXX	227,704	227,704	
3136BP-KF-7	FNR 2022-80 LZ		12/29/2023	CAPITALIZED INTEREST	XXX	170,778	170,778	
3136BP-L8-2	FNR 2023-12 LZ		12/29/2023	VARIOUS	XXX	3,403,211	3,493,341	469
3136BP-MM-0	FNR 2022-83 JZ		12/29/2023	CAPITALIZED INTEREST	XXX	318,331	318,331	
3136BP-MQ-1	FNR 2022-83 DZ		12/29/2023	CAPITALIZED INTEREST	XXX	535,888	535,888	
3136BP-NC-1	FNR 2022-88 BZ		12/29/2023	CAPITALIZED INTEREST	XXX	396,665	396,665	
3136BP-QA-2	FNR 2022-82 GZ		12/29/2023	CAPITALIZED INTEREST	XXX	309,931	309,931	
3136BP-ZE-4	FNR 2023-8 ZA		12/29/2023	VARIOUS	XXX	5,037,863	5,212,277	18,750
3136BQ-EH-8	FNR 2023-37 BZ		12/29/2023	VARIOUS	XXX	4,085,480	4,092,511	18,333
3137A7-UU-2	FHR 3828 LZ		03/01/2023	CAPITALIZED INTEREST	XXX	10,054	10,054	
3137A9-Y2-6	FHR 3835 ZV		04/01/2023	CAPITALIZED INTEREST	XXX	31,053	31,053	
3137AJ-AY-0	FHR 3955 Z		12/01/2023	CAPITALIZED INTEREST	XXX	56,439	56,439	
3137B1-3E-0	FHR 4182 ZK		12/30/2023	CAPITALIZED INTEREST	XXX	117,764	117,764	
3137B2-G3-8	FHR 4206 LZ		12/30/2023	CAPITALIZED INTEREST	XXX	194,244	194,244	
3137B3-A3-2	FHR 4230 Z		09/15/2023	CAPITALIZED INTEREST	XXX	17,716	17,716	
3137BF-BH-3	FHR 4413 VZ		12/01/2023	CAPITALIZED INTEREST	XXX	172,318	172,318	
3137BM-XN-1	FHR 4551 Z		12/29/2023	CAPITALIZED INTEREST	XXX	56,620	56,620	
3137BS-YV-9	FHR 4630 ZL		12/26/2023	CAPITALIZED INTEREST	XXX	30,443	30,443	
3137BT-RY-9	FHR 4636 ZN		12/30/2023	CAPITALIZED INTEREST	XXX	36,406	36,406	
3137BW-RN-6	FHR 4664 TZ		09/19/2023	CAPITALIZED INTEREST	XXX	137,536	137,536	
3137F1-7F-9	FHR 4693 TZ		04/01/2023	CAPITALIZED INTEREST	XXX	37,158	37,158	
3137F2-ZW-9	FHR 4711 CZ		03/01/2022	CAPITALIZED INTEREST	XXX	33,445	33,445	
3137F5-3A-5	FHR 4791 ZB		01/01/2022	CAPITALIZED INTEREST	XXX	18,461	18,461	
3137FB-YC-4	FHR 4734 Z		09/14/2023	CAPITALIZED INTEREST	XXX	82,922	82,922	
3137FC-4R-2	FHR 4738 LZ		12/26/2023	CAPITALIZED INTEREST	XXX	24,364	24,364	
3137FD-7H-9	FHR 4748 YZ		12/30/2023	CAPITALIZED INTEREST	XXX	211,791	211,791	
3137FD-DG-4	FHR 4750 KZ		12/26/2023	CAPITALIZED INTEREST	XXX	222,998	222,998	
3137FG-3P-8	FHR 4801 ZN		12/26/2023	CAPITALIZED INTEREST	XXX	60,260	60,260	
3137FG-5H-4	FHR 4796 NZ		09/19/2023	CAPITALIZED INTEREST	XXX	104,377	104,377	
3137FJ-C2-3	FHR 4833 VZ		12/26/2023	CAPITALIZED INTEREST	XXX	13,109	13,109	
3137FQ-AT-0	FHR 4932 AZ		12/30/2023	CAPITALIZED INTEREST	XXX	98,804	98,804	
3137H1-5M-4	FHR 5123 GZ		12/30/2023	CAPITALIZED INTEREST	XXX	152,975	152,975	
3137H2-5X-8	FHR 5144 BZ		12/29/2023	CAPITALIZED INTEREST	XXX	145,106	145,106	
3137H2-7G-3	FHR 5140 EZ		12/29/2023	CAPITALIZED INTEREST	XXX	347,459	347,459	
3137H2-GR-9	FHR 5146 ZJ		12/29/2023	CAPITALIZED INTEREST	XXX	15,547	15,547	
3137H2-Z6-4	FHR 5150 GZ		12/29/2023	CAPITALIZED INTEREST	XXX	21,471	21,471	
3137H3-2U-5	FHR 5150 Z		12/29/2023	VARIOUS	XXX	3,854,312	6,798,926	5,744
3137H3-W3-2	FHR 5160 DZ		12/30/2023	CAPITALIZED INTEREST	XXX	202,417	202,417	
3137H4-Z6-0	FHR 5183 BZ		12/30/2023	CAPITALIZED INTEREST	XXX	46,010	46,010	
3137H5-FE-2	FHLMC 5190 BZ		12/30/2023	CAPITALIZED INTEREST	XXX	240,361	240,361	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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
3137H5-HU-4	FHR 5190 Z		12/29/2023	CAPITALIZED INTEREST	XXX	51,748	51,748	
3137H5-HW-0	FHR 5190 ZL		12/30/2023	CAPITALIZED INTEREST	XXX	36,269	36,269	
3137H5-JG-3	FHR 5188 GZ		12/30/2023	CAPITALIZED INTEREST	XXX	274,753	274,753	
3137H5-MR-5	FHR 5191 BZ		12/30/2023	CAPITALIZED INTEREST	XXX	30,045	30,045	
3137H5-RY-5	FHR 5194 EZ		12/29/2023	CAPITALIZED INTEREST	XXX	51,748	51,748	
3137H5-UE-5	FHR 5189 CZ		12/29/2023	CAPITALIZED INTEREST	XXX	83,990	83,990	
3137H5-VT-1	FHR 5189 ZT		12/30/2023	CAPITALIZED INTEREST	XXX	135,738	135,738	
3137H5-ZN-0	FHR 5202 BZ		12/29/2023	CAPITALIZED INTEREST	XXX	67,332	67,332	
3137H6-CX-1	FHR 5200 ZA		12/29/2023	CAPITALIZED INTEREST	XXX	51,641	51,641	
3137H6-PV-1	FHR 5206 Z		12/29/2023	CAPITALIZED INTEREST	XXX	112,436	112,436	
3137H6-S3-0	FHR 5214 CZ		12/30/2023	CAPITALIZED INTEREST	XXX	377,297	377,297	
3137H6-ZE-8	FHR 5213 Z		12/29/2023	CAPITALIZED INTEREST	XXX	271,532	271,532	
3137H7-5E-9	FHR 5226 AZ		12/30/2023	CAPITALIZED INTEREST	XXX	532,173	532,173	
3137H7-F2-4	FHR 5221 ZE		12/29/2023	CAPITALIZED INTEREST	XXX	72,811	72,811	
3137H7-N2-5	FHR 5233 DZ		12/30/2023	CAPITALIZED INTEREST	XXX	134,147	134,147	
3137H7-SH-7	FHR 5229 CZ		12/29/2023	CAPITALIZED INTEREST	XXX	247,693	247,693	
3137H7-WB-5	FHR 5228 Z		12/19/2023	CAPITALIZED INTEREST	XXX	109,375	109,375	
3137H7-WG-4	FHR 5230 AZ		12/29/2023	CAPITALIZED INTEREST	XXX	93,908	93,908	
3137H7-ZJ-5	FHR 5237 CZ		12/19/2023	CAPITALIZED INTEREST	XXX	115,502	115,502	
3137H8-AD-3	FHR 5236 BZ		12/29/2023	VARIOUS	XXX	5,626,461	5,652,939	5,272
3137H8-KX-8	FHR 5249 EZ		12/29/2023	CAPITALIZED INTEREST	XXX	197,096	197,096	
3137H9-B4-0	FHR 5267 GZ		12/29/2023	CAPITALIZED INTEREST	XXX	288,222	288,222	
3137H9-BE-8	FHR 5267 JZ		12/30/2023	CAPITALIZED INTEREST	XXX	512,105	512,105	
3137H9-CR-8	FHR 5272 CZ		12/30/2023	CAPITALIZED INTEREST	XXX	569,261	569,261	
3137H9-DY-2	FHR 5270 DZ		12/29/2023	CAPITALIZED INTEREST	XXX	124,592	124,592	
3137H9-GB-9	FHR 5275 AZ		12/29/2023	VARIOUS	XXX	306,574	307,547	
3137H9-GM-5	FHR 5275 KZ		12/30/2023	CAPITALIZED INTEREST	XXX	369,057	369,057	
3137H9-KU-2	FHR 5282 MZ		12/30/2023	CAPITALIZED INTEREST	XXX	396,665	396,665	
3137H9-RC-5	FHR 5295 ZA		12/29/2023	VARIOUS	XXX	3,081,432	3,127,370	11,250
3137H9-RD-3	FHR 5295 ZJ		12/29/2023	VARIOUS	XXX	4,932,557	4,972,254	14,647
3137H9-RZ-4	FHR 5297 DZ		08/31/2023	VARIOUS	XXX	6,502,846	6,531,284	29,250
3137HA-DG-8	FHR 5329 JZ		12/29/2023	VARIOUS	XXX	9,884,464	9,896,590	9,701
3137HA-K6-2	FHR 5338 CZ		12/29/2023	VARIOUS	XXX	3,052,600	3,060,452	15,000
3137HA-LL-8	FHR 5333 LZ		12/29/2023	VARIOUS	XXX	3,974,352	4,060,602	20,000
3137HA-RC-2	FHR 5348 HZ		12/29/2023	VARIOUS	XXX	4,381,334	4,567,838	21,000
31393U-BC-6	FNMA SERIES 2003-123 CLASS ND		09/19/2023	CAPITALIZED INTEREST	XXX	21,173	21,173	
31394B-YX-6	FNMA SERIES 2004-91 CLASS ZK		06/01/2022	CAPITALIZED INTEREST	XXX	26,850	26,850	
31397Q-G5-1	FNR 2011-18 ZE		10/01/2021	CAPITALIZED INTEREST	XXX	3,814	3,814	
31397S-G9-9	FNR 2011-46 Z		10/01/2021	CAPITALIZED INTEREST	XXX	16,982	16,982	
31397S-VR-2	FNR 2011-39 UZ		10/01/2021	CAPITALIZED INTEREST	XXX	176,876	176,876	
31398S-RK-1	FNR 2010-143 Z		08/01/2021	CAPITALIZED INTEREST	XXX	45,791	45,791	
3140FX-EK-4	FN BF0137		03/21/2023	CAPITALIZED INTEREST	XXX	11,519	11,519	
3140QQ-CK-9	FN CB4573		04/11/2023	WELLS FARGO	XXX	4,752,002	4,759,438	6,610
3140XL-F5-2	FN FS4687		06/23/2023	PIERPONT SECURITIES LLC	XXX	3,958,430	3,955,340	7,251
31418E-R8-5	FN MA5010		04/26/2023	VARIOUS	XXX	10,039,448	9,960,785	15,218
31418E-S5-0	FN MA5039		04/28/2023	MORGAN STANLEY	XXX	10,075,000	10,000,000	15,278
31418E-XT-2	FN MA5189		12/20/2023	BANK OF MONTREAL	XXX	55,690,830	56,406,933	195,857
31418E-XU-9	FN MA5190		12/20/2023	MORGAN STANLEY	XXX	58,603,978	58,387,307	223,007
31418E-ZK-9	FN MA5245		12/20/2023	VARIOUS	XXX	51,886,456	52,548,640	182,461
31418E-ZL-7	FN MA5246		12/20/2023	WELLS FARGO	XXX	66,560,510	66,288,623	253,186
35563P-E4-7	SCRT 2022-2 MB		12/26/2023	CAPITALIZED INTEREST	XXX	75,274	75,274	
35563P-GE-3	SCRT 2018-3 HZ		12/30/2023	CAPITALIZED INTEREST	XXX	225,677	225,677	
35563P-GH-6	SCRT 2018-3 MB		09/28/2023	CAPITALIZED INTEREST	XXX	45,925	45,925	
35563P-GK-9	SCRT 2018-3 MZ		12/30/2023	CAPITALIZED INTEREST	XXX	961,052	961,052	
35563P-HB-8	SCRT 2018-4 HB		09/19/2023	CAPITALIZED INTEREST	XXX	190,549	190,549	
35563P-HG-7	SCRT 2018-4 MB		12/26/2023	CAPITALIZED INTEREST	XXX	373,183	373,183	
35563P-HJ-1	SCRT 2018-4 MZ		12/30/2023	CAPITALIZED INTEREST	XXX	500,388	500,388	
35563P-JJ-9	SCRT 2019-1 MZ		12/30/2023	CAPITALIZED INTEREST	XXX	203,329	203,329	
35563P-LF-4	SCRT 2019-3 HZ		12/30/2023	CAPITALIZED INTEREST	XXX	33,695	33,695	
35563P-MP-1	SCRT 2019-4 MZ		12/30/2023	CAPITALIZED INTEREST	XXX	401,319	401,319	
38378P-TP-3	GNR 2013-186 ZE		06/01/2023	CAPITALIZED INTEREST	XXX	31,292	31,292	
38378U-7S-0	GNR 2013-170 ZD		12/30/2023	CAPITALIZED INTEREST	XXX	315,992	315,992	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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
38378W-MX-8	GNR 2013-113 AZ		09/19/2023	CAPITALIZED INTEREST	XXX	98,626	98,626	
38378Y-JZ-3	GNR 2013-169 ZK		12/30/2023	CAPITALIZED INTEREST	XXX	222,095	222,095	
38378Y-KD-0	GNR 2013-169 ZG		12/30/2023	CAPITALIZED INTEREST	XXX	132,628	132,628	
38380A-P9-2	GNR 2016-135 Z		12/30/2023	CAPITALIZED INTEREST	XXX	36,589	36,589	
38380A-TY-3	GNR 2016-118 AZ		12/30/2023	CAPITALIZED INTEREST	XXX	143,877	143,877	
38380U-VP-5	GNR 2018-13 PZ		12/29/2023	CAPITALIZED INTEREST	XXX	22,330	22,330	
38380U-WY-5	GNR 2018-11 Z		12/30/2023	CAPITALIZED INTEREST	XXX	162,120	162,120	
38381A-XG-6	GNR 2018-154 Z		09/29/2023	CAPITALIZED INTEREST	XXX	32,424	32,424	
38383L-6X-3	GNR 2022-218 EZ		12/29/2023	VARIOUS	XXX	2,133,838	2,135,130	9,162
38383P-LR-0	GNR 2022-50 ZK		12/29/2023	CAPITALIZED INTEREST	XXX	124,429	124,429	
38383P-NE-7	GNR 2022-51 LZ		12/29/2023	CAPITALIZED INTEREST	XXX	73,023	73,023	
38383P-V3-2	GNR 2022-69 HZ		12/29/2023	CAPITALIZED INTEREST	XXX	84,598	84,598	
38383R-HE-0	GNR 2022-66 HZ		12/29/2023	CAPITALIZED INTEREST	XXX	124,118	124,118	
38383R-N2-9	GNR 2022-89 NZ		12/29/2023	CAPITALIZED INTEREST	XXX	411,879	411,879	
BGH31S-PW-0	FEDERAL HOME LN MTG COR 3.5 15AUG42		11/01/2023	CAPITALIZED INTEREST	XXX	312,494	312,494	
BGH35W-ES-8	FEDERAL HOME LN MTG COR 3.0 15JUL43		12/26/2023	CAPITALIZED INTEREST	XXX	100,238	100,238	
BGH35W-F2-4	FEDERAL HOME LN MTG COR 3.5 15JUL43		08/31/2023	CAPITALIZED INTEREST	XXX	220,262	220,262	
BGH54L-AV-5	STRU BA-8889 ZC		10/01/2021	CAPITALIZED INTEREST	XXX	23,572	23,572	
01030U-AC-9	ALSMFH 5.23 10/01/2041		09/21/2023	STIFEL NICOLAUS	XXX	1,500,000	1,500,000	5,884
30309H-AC-1	FRETE 2019-ML05 AUS		11/27/2023	CAPITALIZED INTEREST	XXX	2,688	2,688	
3132WR-RT-2	FR WA0508		03/02/2023	SUNTRUST ROBINSON HUMPHREY, INC.	XXX	2,273,053	3,123,129	1,343
3132Y7-H7-3	FR WE2054		04/06/2023	MORGAN STANLEY	XXX	2,258,841	2,532,466	2,933
3132YB-XA-9	FR WE6073		05/16/2023	FHN	XXX	1,839,375	2,000,000	3,850
3132YB-XQ-4	FR WE6087		10/24/2023	CITIGROUP GLOBAL MARKETS	XXX	17,158,594	20,000,000	61,061
3132YB-XR-2	FR WE6088		10/20/2023	PARIBAS	XXX	3,111,250	4,000,000	8,693
3136BJ-WW-1	FNR 2021-76 PZ		12/30/2023	CAPITALIZED INTEREST	XXX	198,987	198,987	
3137H9-MG-1	FREMF 2022-ML14		07/19/2023	FHN	XXX	2,285,058	2,491,375	6,446
3137HA-4G-8	FREMF 2023-ML15 A		05/09/2023	WELLS FARGO	XXX	15,001,232	16,000,000	31,282
3137HA-AA-4	FRETE 2023-ML16 AUS		06/15/2023	CITIGROUP GLOBAL MARKETS	XXX	3,760,005	3,800,000	10,268
3137HA-MK-9	FRETE 2023-ML17 A		09/12/2023	WELLS FARGO	XXX	5,534,123	7,000,000	11,627
3140HR-5Q-2	FN BL0854		08/24/2023	CAPITALIZED INTEREST	XXX	19,600	19,600	
3140HR-MS-9	FN BL0368 15/14.5		09/28/2023	CAPITALIZED INTEREST	XXX	1,098	1,098	
3140HU-K5-4	FN BL3015		03/01/2023	SUNTRUST ROBINSON HUMPHREY, INC.	XXX	2,600,423	3,022,101	1,561
3140LG-VC-3	FN BS6010		06/08/2023	ROBERT W. BAIRD & CO. INCORPORATED	XXX	1,174,324	1,288,696	1,817
3140LK-P7-2	FN BS8545		05/25/2023	CREWS	XXX	3,112,285	3,124,000	12,887
3142AC-D2-2	FR WA4820		02/16/2023	BANK OF AMERICA	XXX	5,231,953	6,000,000	13,475
38373M-4H-0	GNR 2008-90 Z		09/18/2023	CAPITALIZED INTEREST	XXX	3,827	3,827	
38373M-P7-9	GNR 2007-77 Z		12/01/2023	CAPITALIZED INTEREST	XXX	88,395	88,395	
38376G-ZD-5	GNR 2010-161 Z		12/01/2023	CAPITALIZED INTEREST	XXX	102,145	102,145	
38378B-SJ-9	GNR 2012-45 Z		12/01/2023	CAPITALIZED INTEREST	XXX	58,348	58,348	
79765P-DW-0	SFOMFH 2.55 07/01/2039		09/05/2023	WELLS FARGO	XXX	5,183,076	6,962,990	2,959
88275L-AA-4	TEXAS ST DEPT HSG & CMNTY AFFA		09/19/2023	CAPITALIZED INTEREST	XXX	4,499	4,499	
3136B8-LT-4	FNR 2020-7 DZ		09/19/2023	CAPITALIZED INTEREST	XXX	17,864	17,864	
86212X-AG-5	STR 2023-1A A2		05/22/2023	SMBN	XXX	14,997,960	15,000,000	
87302@-AB-6	TCFC PC LEASECO LP 2022 REFI		03/02/2023	CROSSROADS	XXX	345,808	459,886	6,336
87302@-AC-4	TCFC PC LEASECO LP 2022 DDL		03/02/2023	CROSSROADS	XXX	30,077	39,993	551
0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						644,324,047	666,584,655	1,642,122
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00032@-AC-4	LENDLEASE AAFHHC PRA REV FUNDED		12/27/2023	VARIOUS	XXX	48,604,825	48,604,825	343,331
00108W-AF-7	AEP TEXAS INC		12/11/2023	VARIOUS	XXX	1,418,783	1,965,000	14,934
00108W-AR-1	AEP TEXAS INC		05/22/2023	BANK OF AMERICA	XXX	9,983,800	10,000,000	
00206R-MT-6	AT&T INC		05/30/2023	PARIBAS	XXX	9,967,100	10,000,000	
00817Y-AG-3	AETNA INC		01/27/2023	STIFEL NICOLAUS	XXX	4,527,560	4,000,000	34,500
015271-BA-6	ALEXANDRIA REAL ESTATE EQUITIES IN		10/27/2023	TWDIR	XXX	42,309	50,000	106
02343U-AJ-4	AMCOR FINANCE (USA) INC		05/17/2023	JPMORGAN SECURITIES INC	XXX	9,902,200	10,000,000	
03115A-AC-7	AMFAM HOLDINGS INC		12/12/2023	BANK OF AMERICA	XXX	903,087	1,540,000	15,249
031162-AW-0	AMGEN INC		01/09/2023	MORGAN STANLEY	XXX	3,316,170	3,000,000	21,250
031162-DQ-0	AMGEN INC		02/15/2023	BANK OF AMERICA	XXX	4,988,450	5,000,000	
031162-DS-6	AMGEN INC		08/11/2023	VARIOUS	XXX	23,615,852	24,150,000	380,333
031162-DT-4	AMGEN INC		08/10/2023	VARIOUS	XXX	18,453,660	18,750,000	425,869
03740L-AG-7	AON CORP		10/27/2023	CITDL	XXX	46,677	50,000	468

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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
03765H-AD-3	APOLLO MANAGEMENT HOLDINGS LP		11/07/2023	STIFEL NICOLAUS	XXX	2,847,270	3,000,000	34,104
037735-CE-5	APPALACHIAN POWER CO		10/25/2023	ROBERT W. BAIRD & CO. INCORPORATED	XXX	4,871,336	5,300,000	22,201
039936-AA-7	ARES FINANCE CO. IV LLC		12/08/2023	MITSUBISHI UFJ SECURITIES	XXX	680,250	1,000,000	13,282
040555-CH-5	ARIZONA PUB SERVICE CO		01/24/2023	BANK OF AMERICA	XXX	2,496,375	2,500,000	55,382
040555-DG-6	ARIZONA PUBLIC SERVICE COMPANY		06/27/2023	JPMORGAN SECURITIES INC	XXX	4,992,750	5,000,000	
04250C-AB-8	ARMY HAWAII FMLY HSING TRST III-A		02/28/2023	CAPITALIZED INTEREST	XXX	100,000	100,000	
04621X-AP-3	ASSURANT INC		02/23/2023	WELLS FARGO	XXX	2,998,950	3,000,000	
048677-AH-1	ATLMAR 5.383 2/48		12/27/2023	EXCHANGED	XXX	16,572,064	16,572,064	262,666
049560-BA-2	ATMOS ENERGY CORPORATION		10/05/2023	CALYON NEW YORK	XXX	997,590	1,000,000	
05723K-AE-0	BAKER HUGHES HOLDINGS CORPORATE		10/31/2023	VARIOUS	XXX	3,906,852	4,300,000	52,752
071813-AX-7	BAXTER INTL		02/10/2023	HILL	XXX	2,038,520	2,000,000	25,347
071813-CL-1	BAXTER INTERNATIONAL INC		10/25/2023	PARIBAS	XXX	7,007,520	8,000,000	36,598
075887-BX-6	BECTON DICKINSON AND COMPANY		12/27/2023	JPMORGAN SECURITIES INC	XXX	7,561,680	8,000,000	23,864
081331-AH-3	BELVOIR LAND LLC		10/12/2023	WELLS FARGO	XXX	3,299,142	3,700,000	69,642
084659-AP-6	BERKSHIRE HATHAWAY ENERGY CO		08/21/2023	BANK OF AMERICA	XXX	713,600	1,000,000	4,011
090572-AR-9	BIO-RAD LABORATORIES INC		10/25/2023	VARIOUS	XXX	8,810,555	9,646,000	35,770
09062X-AF-0	BIOGEN INC		05/17/2023	JPMORGAN SECURITIES INC	XXX	10,182,224	10,400,000	74,880
096630-AF-5	BOARDWALK PIPELINES LP		10/20/2023	US BANCORP INVESTMENTS, INC	XXX	1,869,420	2,000,000	24,475
09951L-AC-7	BOOZ ALLEN HAMILTON INC		08/28/2023	BANK OF AMERICA	XXX	13,282,039	13,350,000	29,915
099724-AL-0	BORGWARNER INC		10/20/2023	US BANCORP INVESTMENTS, INC	XXX	1,772,320	2,000,000	16,636
100743-AL-7	BOSTON GAS COMPANY		11/07/2023	KEYBANC CAPITAL MARKETS	XXX	2,549,786	3,020,000	24,672
100743-AN-3	BOSTON GAS COMPANY		08/29/2023	VARIOUS	XXX	24,731,075	25,000,000	86,176
11041R-AL-2	BAE SYSTEMS FINANCE INC		10/27/2023	JPMORGAN SECURITIES INC	XXX	5,243,500	5,000,000	125,000
11133T-AD-5	BROADRIDGE FINANCIAL SOLUTIONS INC		01/26/2023	TD SECURITIES LLC	XXX	4,256,096	4,860,000	23,099
12592B-AN-4	CNH INDUSTRIAL CAPITAL LLC		05/17/2023	JPMORGAN SECURITIES INC	XXX	1,949,300	2,000,000	38,622
126650-CY-4	CVS HEALTH CORP		01/05/2023	BANK OF AMERICA	XXX	12,079,470	13,000,000	179,516
126650-DT-4	CVS HEALTH CORP		02/13/2023	JPMORGAN SECURITIES INC	XXX	4,966,650	5,000,000	
126650-DU-1	CVS HEALTH CORP		02/13/2023	BARCLAYS CAPITAL INC	XXX	4,991,150	5,000,000	
126650-DV-9	CVS HEALTH CORP		02/13/2023	BANK OF AMERICA	XXX	7,988,480	8,000,000	
13607L-WW-9	CANADIAN IMPERIAL BANK OF COMMERCE		09/26/2023	CIBC BANK AND TRUST CO	XXX	5,000,000	5,000,000	
14040H-CY-9	CAPITAL ONE FINANCIAL CORPORATION		01/26/2023	VARIOUS	XXX	15,105,598	15,105,000	
14069B-AA-2	CPMRK 2007-AETC A1		09/15/2023	CAPITALIZED INTEREST	XXX	3,919	3,919	
161175-AZ-7	CHARTER COMM OPT LLC/CAP		12/26/2023	EXCHANGED	XXX	13,000,000	13,000,000	87,603
17325F-BA-5	CITIBANK NA		09/26/2023	CITIGROUP GLOBAL MARKETS	XXX	5,000,000	5,000,000	
202795-HK-9	COMMONWEALTH EDISON		08/16/2023	CITIGROUP GLOBAL MARKETS	XXX	4,006,336	3,955,000	99,172
205887-CD-2	CONAGRA BRANDS INC		01/06/2023	MORGAN STANLEY	XXX	9,313,761	9,378,000	95,265
21688A-AW-2	COOPERATIEVE RABOBANK UA/NY		07/11/2023	BANK OF AMERICA	XXX	14,990,250	15,000,000	
219350-AX-3	CORNING INC		01/05/2023	MESIROW FINANCIAL INC	XXX	3,586,584	3,875,000	57,673
22822R-BD-1	CROWN CASTLE TOWERS LLC		03/28/2023	BARCLAYS CAPITAL INC	XXX	3,826,400	4,000,000	6,105
22822V-BE-0	CROWN CASTLE INC		12/04/2023	JPMORGAN SECURITIES INC	XXX	9,983,500	10,000,000	
244199-BH-7	DEERE & CO		05/17/2023	JPMORGAN SECURITIES INC	XXX	9,974,314	10,300,000	26,751
25389J-AU-0	DIGITAL REALTY TRUST LP		01/26/2023	VARIOUS	XXX	20,272,906	22,046,000	48,274
254687-EF-9	WALT DISNEY CO		02/07/2023	JPMORGAN SECURITIES INC	XXX	5,554,650	5,000,000	134,958
254687-ET-9	WALT DISNEY CO		12/27/2023	JPMORGAN SECURITIES INC	XXX	8,689,868	8,200,000	108,240
256677-AE-5	DOLLAR GENERAL CORPORATION		10/20/2023	BARCLAYS CAPITAL INC	XXX	5,763,023	6,195,000	6,001
25731V-AB-0	DOMINION ENERGY SOUTH CAROLINA INC		10/04/2023	US BANCORP INVESTMENTS, INC	XXX	3,480,190	3,500,000	
25746U-DL-0	DOMINION ENERGY INC		10/27/2023	BARCLAYS CAPITAL INC	XXX	7,509,700	10,000,000	47,500
260543-DH-3	DOW CHEMICAL COMPANY (THE)		07/17/2023	CITIGROUP GLOBAL MARKETS	XXX	7,865,830	7,000,000	85,867
26078J-AC-4	DOWDUPONT INC		05/17/2023	JPMORGAN SECURITIES INC	XXX	10,027,078	10,100,000	5,042
26441C-AP-0	DUKE ENERGY CORP		08/28/2023	VARIOUS	XXX	9,741,405	11,500,000	98,200
26441C-BZ-7	DUKE ENERGY CORP		09/05/2023	MIZUHO SECURITIES USA INC	XXX	9,992,300	10,000,000	
26441C-CA-1	DUKE ENERGY CORP		09/05/2023	MIZUHO SECURITIES USA INC	XXX	4,997,850	5,000,000	
26442C-AN-4	DUKE ENERGY CAROLINAS LLC		10/27/2023	MORGAN STANLEY & CO LLC	XXX	55,214	75,000	250
27409L-AA-1	EAST OHIO GAS CO/THE		05/17/2023	JPMORGAN SECURITIES INC	XXX	5,911,872	6,400,000	35,591
278642-AF-0	EBAY INC		12/27/2023	JPMORGAN SECURITIES INC	XXX	7,136,770	8,500,000	154,889
28368E-AD-8	EL PASO CORPORATION		11/01/2023	ROBERT W. BAIRD & CO. INCORPORATED	XXX	5,330,750	5,000,000	99,667
29250R-AT-3	ENBRIDGE ENERGY PARTNERS LP		12/27/2023	JPMORGAN SECURITIES INC	XXX	4,979,000	5,000,000	79,444
29273R-AZ-2	ENERGY TRANSFER PARTNERS LP		08/18/2023	DEUTSCHE BANK SECURITIES INC	XXX	1,794,860	2,000,000	46,608
29273V-AT-7	ENERGY TRANSFER LP		10/10/2023	MIZUHO SECURITIES USA INC	XXX	4,095,285	4,100,000	
29365T-AN-4	ENTERGY TEXAS INC		08/08/2023	VARIOUS	XXX	11,401,159	11,400,000	
29444U-BJ-4	EQUINIX INC		07/27/2023	RBC DAIN RAUSCHER	XXX	3,432,783	5,320,000	7,093
29452E-AC-5	EQUITABLE HOLDINGS INC		01/04/2023	JPMORGAN SECURITIES INC	XXX	10,000,000	10,000,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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
30036F-AB-7	EVERGY KANSAS CENTRAL INC		08/29/2023	JPMORGAN SECURITIES INC	XXX	998,130	1,000,000	26,442
30161N-AQ-4	EXELON CORPORATION		02/07/2023	VARIOUS	XXX	9,087,985	9,141,000	67,872
30161N-BL-4	EXELON CORPORATION		08/22/2023	VARIOUS	XXX	5,118,937	5,311,000	112,609
30321L-2C-5	F&G GLOBAL FUNDING		04/11/2023	SUNTRUST ROBINSON HUMPHREY, INC	XXX	1,596,252	1,880,000	2,402
31428X-AW-6	FEDEX CORP		08/15/2023	BANK OF AMERICA	XXX	8,983,000	10,000,000	45,333
31428X-CA-2	FEDEX CORP		08/09/2023	RBC DAIN RAUSCHER	XXX	4,669,150	5,000,000	62,708
31620M-BV-7	FIDELITY NATIONAL INFORMATION SERV		05/17/2023	JPMORGAN SECURITIES INC	XXX	14,901,284	15,100,000	234,050
31620M-BZ-8	FIDELITY NATIONAL INFORMATION SERV		07/17/2023	BARCLAYS CAPITAL INC	XXX	2,433,125	2,500,000	1,563
337738-AV-0	FISERV INC		08/21/2023	BANK OF AMERICA	XXX	2,346,390	3,000,000	19,067
337738-BE-7	FISERV INC		02/27/2023	BANK OF AMERICA	XXX	2,993,640	3,000,000	
337738-BH-0	FISERV INC		08/14/2023	VARIOUS	XXX	14,885,700	15,000,000	
33830G-AA-9	FIVE CORNERS FUNDING TRUST III		03/01/2023	CREDIT SUISSE FIRST BOSTON	XXX	5,000,000	5,000,000	
346845-AG-5	FORT BENNING FAMILY COMMUNITIES LL		02/08/2023	WELLS FARGO	XXX	2,311,167	2,503,295	10,587
346845-AK-6	FORT BENNING FAM		09/28/2023	VARIOUS	XXX	3,812,420	3,882,030	15,684
347466-AG-9	FORT IRWIN LAND LLC		07/05/2023	CROSSROADS	XXX	121,919	123,776	497
347508-AC-7	FTKNOX 5.915 2/52		02/08/2023	WELLS FARGO	XXX	1,026,284	1,066,191	4,380
34964C-AH-9	FORTUNE BRANDS INNOVATIONS INC		08/30/2023	VARIOUS	XXX	18,137,126	18,266,000	153,155
350930-AA-1	FOUNDRY JV HOLDCO LLC		08/16/2023	PARIBAS	XXX	21,119,710	21,500,000	94,408
361448-BL-6	GATX CORPORATION		05/01/2023	CITIGROUP GLOBAL MARKETS	XXX	14,972,850	15,000,000	
361448-BM-4	GATX CORPORATION		09/19/2023	VARIOUS	XXX	12,997,607	13,000,000	10,924
377372-AM-9	GLAXOSMITHKLINE CAPITAL INC		05/17/2023	JPMORGAN SECURITIES INC	XXX	7,586,502	7,700,000	3,101
38011S-AC-9	GMACN 2004-POKA A3		01/11/2023	CROSSROADS	XXX	6,132,063	6,250,000	9,931
404119-CH-0	HCA INC		10/27/2023	VARIOUS	XXX	8,889,139	9,844,000	37,422
410867-AG-0	HANOVER INSURANCE GROUP INC		05/24/2023	STIFEL NICOLAUS	XXX	5,952,969	7,395,000	32,220
42250P-AE-3	HEALTHPEAK OP LLC		10/27/2023	GOLDMAN SACHS & CO	XXX	45,420	50,000	992
438516-AR-7	HONEYWELL INTERNATIONAL INC		12/27/2023	JPMORGAN SECURITIES INC	XXX	6,635,760	6,000,000	98,800
440327-AK-0	HORACE MANN EDUCATORS CORP		06/12/2023	CROSSROADS	XXX	962,114	1,000,000	1,750
440327-AL-8	HORACE MANN EDUCATORS CORPORATION		09/12/2023	JPMORGAN SECURITIES INC	XXX	14,975,850	15,000,000	
444859-BY-7	HUMANA INC		11/02/2023	JPMORGAN SECURITIES INC	XXX	9,852,500	10,000,000	
44891A-CP-0	HYUNDAI CAPITAL AMERICA		09/18/2023	JPMORGAN SECURITIES INC	XXX	134,660	135,000	
44989M-AA-2	IP LENDING X LTD		12/06/2023	JEFFERIES & COMPANY INC	XXX	7,060,000	7,060,000	853
45138L-BJ-1	IDAHO POWER COMPANY		09/06/2023	MITSUBISHI UFJ SECURITIES	XXX	3,963,040	4,000,000	
45687V-AB-2	INGERSOLL RAND INC		08/08/2023	JPMORGAN SECURITIES INC	XXX	6,053,274	6,100,000	
458140-BJ-8	INTEL CORPORATION		12/27/2023	JPMORGAN SECURITIES INC	XXX	3,989,202	5,320,000	21,132
458140-CF-5	INTEL CORPORATION		02/07/2023	JPMORGAN SECURITIES INC	XXX	9,997,100	10,000,000	
458140-CG-3	INTEL CORPORATION		02/07/2023	JPMORGAN SECURITIES INC	XXX	9,971,500	10,000,000	
458140-CH-1	INTEL CORPORATION		08/09/2023	VARIOUS	XXX	19,011,400	19,000,000	2,344
459200-GS-4	INTERNATIONAL BUSINESS MACHINES CO		08/28/2023	CITIGROUP GLOBAL MARKETS	XXX	3,118,721	3,123,000	43,722
459200-KK-6	INTERNATIONAL BUSINESS MACHINES CO		08/14/2023	BANK OF AMERICA	XXX	10,225,133	14,480,000	103,746
459200-KV-2	INTERNATIONAL BUSINESS MACHINES CO		07/17/2023	DIRECT	XXX	9,269,800	10,000,000	234,111
460690-BQ-2	INTERPUBLIC GROUP OF COMPANIES INC		12/04/2023	JEFFERIES & COMPANY INC	XXX	893,430	1,000,000	9,750
460690-BU-3	INTERPUBLIC GROUP OF COMPANIES INC		06/06/2023	CITIGROUP GLOBAL MARKETS	XXX	4,937,500	5,000,000	
47233J-BH-0	JEFFERIES GROUP LLC		01/25/2023	JEFFERIES & COMPANY INC	XXX	8,447,040	9,000,000	4,150
48128G-YQ-7	JPMORGAN CHASE & CO		03/31/2023	EXCHANGED	XXX	1,233,457	9,379,000	
49177J-AA-0	KENVUE INC		05/17/2023	JPMORGAN SECURITIES INC	XXX	9,946,118	9,800,000	85,342
49337W-AJ-9	KEYSPAN CORPORATION		09/12/2023	PIERPONT SECURITIES LLC	XXX	5,471,438	5,625,000	147,795
49338C-AC-7	KEYSPAN GAS EAST CORPORATION		02/14/2023	JPMORGAN SECURITIES INC	XXX	3,589,070	5,000,000	13,946
49338C-AD-5	KEYSPAN GAS EAST CORPORATION		03/01/2023	JPMORGAN SECURITIES INC	XXX	5,000,000	5,000,000	
494550-AT-3	KINDER MORGAN ENERGY PART		10/24/2023	BARCLAYS CAPITAL INC	XXX	3,805,643	4,125,000	27,248
494550-AW-6	KINDER MORGAN ENERGY PARTNERS LP		02/15/2023	VARIOUS	XXX	4,363,816	4,000,000	24,711
494550-BN-5	KINDER MORGAN ENERGY PARTNERS LP		12/27/2023	JPMORGAN SECURITIES INC	XXX	5,001,370	5,500,000	102,361
494550-BW-5	KINDER MORGAN ENER PART		08/17/2023	SCOTIA CAPITAL USA INC	XXX	2,545,200	3,000,000	76,500
49456B-AG-6	KINDER MORGAN INC		10/30/2023	CITIGROUP GLOBAL MARKETS	XXX	5,308,560	6,000,000	132,500
49456B-AH-4	KINDER MORGAN INC		12/27/2023	JPMORGAN SECURITIES INC	XXX	4,860,100	5,000,000	21,583
49456B-AX-9	KINDER MORGAN INC		07/07/2023	VARIOUS	XXX	9,285,794	9,550,000	32,067
50077L-AM-8	KRAFT HEINZ FOODS CO		12/27/2023	JPMORGAN SECURITIES INC	XXX	5,743,508	5,800,000	137,396
501889-AE-9	LKQ CORP		05/15/2023	BANK OF AMERICA	XXX	5,436,018	5,475,000	
52532X-AF-2	LEIDOS INC		12/26/2023	EXCHANGED	XXX	6,201,059	6,250,000	12,153
52532X-AH-8	LEIDOS INC		10/24/2023	MORGAN STANLEY	XXX	2,686,672	3,553,000	16,117
52532X-AJ-4	LEIDOS INC		02/16/2023	BANK OF AMERICA	XXX	4,964,850	5,000,000	
531546-AB-5	LIBERTY UTILITIES FINANCE GP1		01/24/2023	WELLS FARGO	XXX	1,382,920	1,750,000	13,055
534187-BJ-7	LINCOLN NATIONAL CORPORATION		01/24/2023	VARIOUS	XXX	2,163,075	2,500,000	2,330

SCHEDULE D - PART 3

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539830-AR-0	LOCKHEED MARTIN CORPORATION		12/27/2023	JPMORGAN SECURITIES INC.	XXX	5,708,600	5,000,000	100,792
54627R-AT-7	LOUISIANA LOC GOVT ENVIRONMENT		03/22/2023	JPMORGAN SECURITIES INC.	XXX	125,000	125,000	
548661-EJ-2	LOWES COMPANIES INC		08/09/2023	BANK OF AMERICA	XXX	10,205,260	13,000,000	199,514
548661-ER-4	LOWES COMPANIES INC		03/28/2023	JPMORGAN SECURITIES INC.	XXX	1,997,360	2,000,000	
55336V-AJ-9	MPLX LP		12/27/2023	EXCHANGED	XXX	2,319,985	2,313,000	
571903-BG-7	MARRIOTT INTERNATIONAL INC		10/31/2023	TFC	XXX	7,088,670	9,000,000	11,717
574599-BM-7	MASCO CORPORATION		12/04/2023	CROSSROADS	XXX	946,290	1,175,000	3,819
58013M-FN-9	MCDONALDS CORPORATION		05/17/2023	JPMORGAN SECURITIES INC.	XXX	2,819,293	2,900,000	36,685
58933Y-BL-8	MERCK & CO INC		12/27/2023	JPMORGAN SECURITIES INC.	XXX	5,653,780	5,500,000	31,442
594918-BJ-2	MICROSOFT CORPORATION		05/17/2023	JPMORGAN SECURITIES INC.	XXX	1,073,897	1,100,000	1,528
595017-BA-1	MICROCHIP TECHNOLOGY INCORPORATED		05/17/2023	JPMORGAN SECURITIES INC.	XXX	9,757,000	10,000,000	92,083
59524E-AC-6	MIDATL 5.30 8/50		02/08/2023	WELLS FARGO	XXX	4,944,328	5,540,236	7,341
59562V-BD-8	MIDAMERICAN ENERGY HOLDINGS CO		08/11/2023	BARCLAYS CAPITAL INC.	XXX	6,398,224	7,027,000	90,473
598329-AC-4	MWFAM 5.531 1/51		02/08/2023	WELLS FARGO	XXX	1,727,216	1,834,341	10,991
598329-AD-2	MWFAM 5.581 1/51		01/05/2023	CROSSROADS	XXX	4,341,179	4,755,707	8,110
60412A-UP-6	MINNESOTA ST		05/22/2023	RBC DAIN RAUSCHER	XXX	2,508,336	3,600,000	21,188
615369-AV-7	MOODYS CORPORATION		10/27/2023	MORGAN STANLEY & CO LLC	XXX	18,679	30,000	165
629377-CT-7	NRG ENERGY INC		03/02/2023	GOLDMAN SACHS & CO	XXX	2,962,470	3,000,000	
63111X-AG-6	NASDAQ INC		06/22/2023	GOLDMAN SACHS & CO	XXX	1,998,400	2,000,000	
63111X-AK-7	NASDAQ INC		08/28/2023	GOLDMAN SACHS & CO	XXX	2,794,264	2,850,000	13,883
63486*-AB-7	NATIONAL BASKETBALL ASSOCIATION		06/12/2023	CROSSROADS	XXX	1,906,215	2,000,000	558
63610E-AB-5	NFAMFH 5.77 07/01/2057		12/08/2023	STIFEL NICOLAUS	XXX	4,750,000	4,750,000	10,658
64110D-AL-8	NETAPP INC		05/17/2023	JPMORGAN SECURITIES INC.	XXX	9,913,756	10,600,000	81,156
641462-KF-2	NEVADA ST		05/22/2023	BARCLAYS CAPITAL INC.	XXX	1,590,413	2,250,000	2,875
64578E-MS-3	NEW JERSEY ECONOMIC DEV AUTH S		01/20/2023	LOOP CAPITAL MARKETS	XXX	10,000	10,000	
649840-CV-5	NY STATE ELECTRIC & GAS		08/03/2023	VARIOUS	XXX	5,051,955	5,060,000	
651639-AW-6	NEWMONT GOLDCORP CORP		01/23/2023	VARIOUS	XXX	10,504,276	9,973,000	172,293
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDINGS IN		10/25/2023	CITIGROUP GLOBAL MARKETS	XXX	3,760,488	4,091,000	71,002
65339K-BS-8	NEXTERA ENERGY CAPITAL HOLDINGS IN		08/07/2023	BANK OF AMERICA	XXX	15,996,800	16,000,000	
65473P-AM-7	NISOURCE INC		08/18/2023	JEFFERIES & COMPANY INC.	XXX	6,039,180	7,000,000	65,139
65473P-AP-0	NISOURCE INC		05/30/2023	MITSUBISHI UFJ SECURITIES	XXX	9,962,700	10,000,000	
655844-CS-5	NORFOLK SOUTHERN CORPORATION		07/31/2023	WELLS FARGO	XXX	5,964,960	6,000,000	
658909-4F-0	ND HOUSING FIN AGY 2023E		07/19/2023	RBC DAIN RAUSCHER	XXX	1,165,000	1,165,000	
666807-BT-8	NORTHROP GRUMMAN CORP		10/27/2023	MORGAN STANLEY & CO LLC	XXX	66,096	75,000	1,931
67021C-AF-4	NSTAR ELECTRIC CO		08/29/2023	JPMORGAN SECURITIES INC.	XXX	2,463,125	2,500,000	63,403
670346-AH-8	NUCOR CORP		01/10/2023	JEFFERIES & COMPANY INC.	XXX	3,540,946	3,174,000	23,135
67085K-AA-0	OFFUTT AFB AMERICA FIRST		02/08/2023	WELLS FARGO	XXX	1,740,222	1,795,469	43,298
677071-AG-7	OHANA MILITARY COMM LLC		02/08/2023	RAYMOND JAMES & ASSOCIATES	XXX	897,147	852,000	17,646
678858-BX-8	OKLAHOMA GAS AND ELECTRIC COMPANY		01/03/2023	MITSUBISHI UFJ SECURITIES	XXX	10,866,428	10,900,000	
681919-BC-9	OMNICOM GROUP INC		10/27/2023	HTGML	XXX	35,365	40,000	700
68233J-CP-7	ONCOR ELECTRIC DELIVERY COMPANY LL		05/08/2023	US BANCORP INVESTMENTS, INC.	XXX	2,856,360	3,000,000	23,100
68235P-AN-8	ONE GAS INC		12/11/2023	MIZUHO SECURITIES USA LLC	XXX	19,972	20,000	
682441-AB-6	ONEAMERICA FINANCIAL PARTNERS INC		12/11/2023	SEAPORT SECURITIES CORP	XXX	842,680	1,210,000	8,285
682680-AN-3	ONEOK INC		08/31/2023	JPMORGAN SECURITIES INC.	XXX	2,857,631	2,900,000	38,667
682680-BC-6	ONEOK INC		07/20/2023	JEFFERIES & COMPANY INC.	XXX	2,317,980	3,000,000	48,375
682680-BN-2	ONEOK INC		08/10/2023	GOLDMAN SACHS & CO	XXX	12,935,910	13,000,000	
686514-AN-0	ORLANDO HEALTH INC		06/12/2023	CANTOR FITZGERALD & CO	XXX	1,467,297	1,950,000	13,749
690742-AH-4	OWENS CORNING		07/17/2023	SEAPORT SECURITIES CORP	XXX	9,573,520	11,500,000	237,539
693475-BM-6	PNC FINANCIAL SERVICES GROUP INC (		01/19/2023	PNC	XXX	7,000,000	7,000,000	
695114-DA-3	PACIFICORP		05/15/2023	SMBN	XXX	1,999,120	2,000,000	
70450Y-AJ-2	PAYPAL HOLDINGS INC		08/10/2023	STIFEL NICOLAUS	XXX	2,322,504	3,250,000	18,466
709599-BS-2	PENSKE TRUCK LEASING CO LP		01/05/2023	WELLS FARGO	XXX	14,968,800	15,000,000	
709599-BU-7	PENSKE TRUCK LEASING CO LP		05/22/2023	BANK OF AMERICA	XXX	9,139,295	9,150,000	
709599-BV-5	PENSKE TRUCK LEASING CO LP		05/22/2023	BTIG, LLC	XXX	98,732	99,000	
709599-BW-3	PENSKE TRUCK LEASING CO LP		07/27/2023	WELLS FARGO SECURITIES LLC	XXX	99,745	100,000	
72305*-AA-9	PINEBRIDGE PRIVATE CREDIT III CLASS A		12/04/2023	DIRECT	XXX	13,743,482	13,743,482	
72305*-AB-7	PINEBRIDGE PRIVATE CREDIT III CLASS B		12/04/2023	DIRECT	XXX	6,245,613	6,245,613	
743263-AP-0	PROGRESS ENERGY INC		08/29/2023	JPMORGAN SECURITIES INC.	XXX	10,050,500	10,000,000	150,000
74340X-CF-6	PROLOGIS LP		10/27/2023	JNUS	XXX	42,194	50,000	992
744320-BL-5	PRUDENTIAL FINANCIAL INC		02/22/2023	JPMORGAN SECURITIES INC.	XXX	6,000,000	6,000,000	
744448-CY-5	PUBLIC SERVICE COMPANY OF COLORADO		08/22/2023	SCOTIA CAPITAL USA INC.	XXX	4,381,874	4,900,000	100,756
744560-CP-9	PUBLIC SERVICE ELECTRIC		08/03/2023	WELLS FARGO	XXX	9,975,200	10,000,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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
745867-AT-8	PULTE HOMES INC		01/11/2023	DEUTSCHE BANK SECURITIES INC	XXX	21,218,961	21,185,000	518,168
74762E-AJ-1	QUANTA SERVICES INC		12/27/2023	JPMORGAN SECURITIES INC	XXX	4,026,275	5,500,000	41,006
75513E-CA-7	RAYTHEON TECHNOLOGIES CORPORATION		10/27/2023	CITIGROUP GLOBAL MARKETS INC	XXX	41,178	50,000	108
75513E-CX-7	RTX CORP		11/06/2023	CITIGROUP GLOBAL MARKETS	XXX	2,988,750	3,000,000	
75951A-CY-2	RELIANCE STANDARD LIFE GLOBAL FUND		01/26/2023	CREDIT SUISSE FIRST BOSTON	XXX	10,000,000	10,000,000	
78081B-AL-7	ROYALTY PHARMA PLC		12/27/2023	EXCHANGED	XXX	21,274,920	22,000,000	179,483
783244-KF-2	TN RUTHERFORD CNTY GO 2020		06/12/2023	BANK OF AMERICA	XXX	4,205,837	5,760,000	21,900
783244-KH-8	TN RUTHERFORD CNTY GO 2020		06/12/2023	BANK OF AMERICA	XXX	2,472,053	3,480,000	14,113
78646U-AB-5	SAFEHOLD OPERATING PARTNERSHIP LP		03/07/2023	SUNTRUST ROBINSON HUMPHREY, INC	XXX	3,653,925	4,761,000	20,353
833794-AB-6	SODEXO INC		10/31/2023	WELLS FARGO	XXX	15,658,704	20,100,000	24,281
842587-DT-1	SOUTHERN COMPANY (THE)		09/05/2023	WELLS FARGO	XXX	9,970,100	10,000,000	
845743-BS-1	SOUTHWESTERN PUBLIC SERVICE COMPAN		08/28/2023	JPMORGAN SECURITIES INC	XXX	1,094,452	1,354,000	17,376
854502-AT-8	STANLEY BLACK & DECKER INC		03/01/2023	WELLS FARGO	XXX	4,994,650	5,000,000	
855244-AS-8	STARBUCKS CORPORATION		12/27/2023	JPMORGAN SECURITIES INC	XXX	4,616,000	5,000,000	27,500
86765B-AP-4	SUNOCO LOGISTICS PARTNERS OPERATIO		08/15/2023	GOLDMAN SACHS & CO	XXX	6,260,175	7,500,000	150,167
871829-BM-8	SYSCO CORPORATION		08/24/2023	CROSSROADS	XXX	6,520,577	6,250,000	171,875
871829-BT-3	SYSCO CORPORATION		11/06/2023	BANK OF AMERICA	XXX	14,855,550	15,000,000	
87264A-BD-6	T-MOBILE USA INC		10/20/2023	CITIGROUP GLOBAL MARKETS	XXX	4,628,700	5,000,000	4,688
87264A-BL-8	T-MOBILE USA INC		12/27/2023	EXCHANGED	XXX	47,448,761	48,100,000	424,883
87264A-BN-4	T-MOBILE USA INC		08/18/2023	WELLS FARGO	XXX	648,570	1,000,000	642
87264A-CW-3	T-MOBILE USA INC		08/10/2023	WELLS FARGO	XXX	16,192,560	16,750,000	76,236
87612B-BL-5	TARGA RESOURCES PARTNERS LP		10/20/2023	DEUTSCHE BANK SECURITIES INC	XXX	7,900,720	8,000,000	143,000
87612G-AC-5	TARGA RESOURCES CORP		01/03/2023	SUNTRUST ROBINSON HUMPHREY, INC	XXX	3,994,320	4,000,000	
87612G-AF-8	TARGA RESOURCES PARTNERS		11/06/2023	WELLS FARGO	XXX	7,945,946	7,950,000	
883556-CY-6	THERMO FISHER SCIENTIFIC INC		08/07/2023	CITIGROUP GLOBAL MARKETS INC	XXX	265,000	265,000	
896239-AE-0	TRIMBLE INC		02/23/2023	BANK OF AMERICA	XXX	6,539,717	6,550,000	
89788M-AM-4	TRUIST FINANCIAL CORP		01/25/2023	JPMORGAN SECURITIES INC	XXX	10,098,200	10,000,000	1,423
898813-AS-9	TUCSON ELECTRIC POWER CO		10/24/2023	JEFFERIES & COMPANY INC	XXX	2,622,553	3,486,000	12,346
898813-AV-2	TUCSON ELECTRIC POWER CO		02/13/2023	SUNTRUST ROBINSON HUMPHREY, INC	XXX	3,988,840	4,000,000	
913017-BS-7	UNITED TECHNOLOGIES CORP		12/27/2023	JPMORGAN SECURITIES INC	XXX	5,266,950	5,000,000	58,583
918204-BA-5	VF CORPORATION		05/17/2023	JPMORGAN SECURITIES INC	XXX	14,163,000	15,000,000	26,000
91913Y-AL-4	VALERO ENERGY CORPORATION		01/11/2023	VARIOUS	XXX	9,911,540	9,000,000	45,915
92343V-DR-2	VERIZON COMMUNICATIONS INC		08/29/2023	JPMORGAN SECURITIES INC	XXX	9,044,500	10,000,000	221,887
927804-FB-5	VIRGINIA ELECTRIC AND POWER CO		02/07/2023	MORGAN STANLEY	XXX	6,561,900	6,000,000	84,000
927804-FE-9	VIRGINIA ELECTRIC AND POWER CO		12/27/2023	JPMORGAN SECURITIES INC	XXX	5,592,300	5,000,000	25,576
927804-GM-0	VIRGINIA ELECTRIC AND POWER COMPAN		10/27/2023	MORGAN STANLEY & CO LLC	XXX	46,469	50,000	559
963320-BA-3	WHIRLPOOL CORPORATION		02/14/2023	SMBN	XXX	9,991,400	10,000,000	
98389B-BA-7	XCEL ENERGY INC		07/31/2023	PNC	XXX	9,986,700	10,000,000	
BGH6H5-MZ-2	CTL - AMZN PROJECT DIXIE FUNDED		09/27/2023	CAPITALIZED INTEREST	XXX	1,628	1,628	
BGH896-48-5	PRIME PROPERTY FUND LLC		02/17/2023	DIRECT LOAN FUNDING ALTERNATE	XXX	7,000,000	7,000,000	
BGH896-5V-3	PRIME PROPERTY FUND LLC		02/17/2023	DIRECT LOAN FUNDING ALTERNATE	XXX	3,000,000	3,000,000	
BGH89K-3V-4	PROLOGIS TARGETED US LOGISTICS FUN		02/22/2023	DIRECT LOAN FUNDING ALTERNATE	XXX	10,000,000	10,000,000	
BGH8CZ-JR-9	FOUNDRY JV HOLDCO LLC		04/25/2023	DIRECT LOAN FUNDING ALTERNATE	XXX	12,000,000	12,000,000	
BGH8L5-9U-9	HUNT MH BORROWER LLC FEE II		12/04/2023	EXCHANGED	XXX	53,000,000	53,000,000	
BGH8L5-9Y-1	HUNT FEE III 2021-1		12/04/2023	EXCHANGED	XXX	71,392,663	71,392,663	
BGH8L5-9Z-8	HUNT FEE III 2021-2		12/04/2023	EXCHANGED	XXX	14,876,850	14,876,850	
BGH8L5-UJ-0	HARDWOOD FUNDING LLC		08/16/2023	BANK OF AMERICA	XXX	9,000,000	9,000,000	
BGH8LG-2T-5	BLUE OWL GP STAKES V A-1 A		08/23/2023	DIRECT LOAN FUNDING ALTERNATE	XXX	12,175,600	12,175,600	
BGH8LG-31-5	BLUE OWL GP STAKES V A-2 A		08/23/2023	DIRECT LOAN FUNDING ALTERNATE	XXX	5,788,400	5,788,400	
BGH8M8-8Z-2	BLUE OWL GP STAKES V A-1 B		08/23/2023	DIRECT LOAN FUNDING ALTERNATE	XXX	12,224,400	12,224,400	
BGH8M8-90-8	BLUE OWL GP STAKES V A-2 B		08/23/2023	DIRECT LOAN FUNDING ALTERNATE	XXX	5,811,600	5,811,600	
BGH8PY-0H-0	CHESAPEAKE UTILITIES CORPORATION		10/31/2023	BARCLAYS CAPITAL INC	XXX	15,000,000	15,000,000	
BGH8PY-0S-6	CHESAPEAKE UTILITIES CORPORATION		10/31/2023	BARCLAYS CAPITAL INC	XXX	5,000,000	5,000,000	
BGH8RD-LN-8	CLIFFWATER CORPORATE LENDING FUND		11/17/2023	US BANCORP INVESTMENTS, INC	XXX	17,000,000	17,000,000	
BGH8RD-LQ-1	CLIFFWATER CORPORATE LENDING FUND		11/17/2023	US BANCORP INVESTMENTS, INC	XXX	21,000,000	21,000,000	
G0066R-AD-6	ABQKQD 1 7/8 09/08/25		05/31/2023	VARIOUS	XXX	1,923,720	2,080,000	8,567
P58072-AS-1	CMPCCI 3.85 01/13/30		05/12/2023	BBN	XXX	1,015,000	1,120,000	14,733
06368L-WT-9	BANK OF MONTREAL	A	09/18/2023	BANK OF MONTREAL	XXX	10,000,000	10,000,000	
06417X-AP-6	BANK OF NOVA SCOTIA	A	01/24/2023	SCOTIA CAPITAL USA INC	XXX	7,994,400	8,000,000	
06418G-AC-1	BANK OF NOVA SCOTIA	A	06/05/2023	SCOTIA CAPITAL USA INC	XXX	9,996,600	10,000,000	
11271L-AB-8	BROOKFIELD FINANCE INC	A	12/27/2023	JPMORGAN SECURITIES INC	XXX	10,646,760	12,000,000	155,100
11271L-AK-8	BROOKFIELD FINANCE INC	A	11/27/2023	BANK OF AMERICA	XXX	15,000,000	15,000,000	

SCHEDULE D - PART 3

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13648T-AG-2	CANADIAN PACIFIC RAILWAY COMPANY	A	04/19/2023	DIRECT	XXX	4,224,490	5,500,000	
286181-AH-5	ELEMENT FLEET MANAGEMENT CORP	A	06/21/2023	BANK OF AMERICA	XXX	10,000,000	10,000,000	
29250N-BY-0	ENBRIDGE INC	A	11/06/2023	MORGAN STANLEY	XXX	9,034,615	9,050,000	
29250N-BZ-7	ENBRIDGE INC	A	11/06/2023	MORGAN STANLEY	XXX	1,997,400	2,000,000	
775109-BZ-3	ROGERS COMMUNICATIONS INC	A	05/22/2023	CAPITALIZED INTEREST	XXX	93,600	93,600	
78016F-ZX-5	ROYAL BANK OF CANADA	A	01/09/2023	RBC DAIN RAUSCHER	XXX	4,993,200	5,000,000	
884903-BH-7	THOMSON REUTERS CORP	A	12/11/2023	CROSSROADS	XXX	1,233,088	1,250,000	12,797
BGH8NV-8Z-0	TFI INTERNATIONAL INC	A	10/04/2023	DIRECT LOAN FUNDING ALTERNATE	XXX	8,000,000	8,000,000	
BGH8NV-92-2	TFI INTERNATIONAL INC	A	10/04/2023	DIRECT LOAN FUNDING ALTERNATE	XXX	16,000,000	16,000,000	
01609W-AV-4	BABA 4.2 12/06/47	D	03/30/2023	BAL	XXX	626,768	800,000	10,920
01959E-AC-2	ALLIED WORLD ASSURANCE CO HOLDINGS	D	12/05/2023	MORGAN STANLEY	XXX	3,887,320	4,000,000	18,367
034863-AW-0	ANGLO AMERICAN CAPITAL PLC	D	01/31/2023	CITIGROUP GLOBAL MARKETS	XXX	5,150,900	5,000,000	94,531
034863-AX-8	ANGLO AMERICAN CAPITAL PLC	D	02/03/2023	VARIOUS	XXX	3,405,880	4,000,000	42,875
034863-BD-1	ANGLO AMERICAN CAPITAL PLC	D	07/07/2023	VARIOUS	XXX	20,315,800	20,600,000	58,667
055451-BF-4	BHP BILLITON FINANCE (USA) LTD	D	09/05/2023	JPMORGAN SECURITIES INC	XXX	981,990	1,000,000	
06326B-AA-7	BANK LEUMI LE-ISRAEL BM	D	08/09/2023	GOLDMAN SACHS INT'L	XXX	879,060	980,000	1,070
11042C-AA-8	IAGLN 2021-1 A	D	12/21/2023	CROSSROADS	XXX	99,232	115,607	130
28504D-AC-7	ELECTRICITE DE FRANCE SA	D	05/17/2023	WELLS FARGO	XXX	9,989,700	10,000,000	
29446M-AC-6	EQUINOR ASA	D	12/27/2023	JPMORGAN SECURITIES INC	XXX	3,855,700	5,000,000	18,507
39541E-AC-7	GREENSAIF PIPELINES BIDCO SA RL	D	08/28/2023	VARIOUS	XXX	17,960,769	17,960,769	
404280-DU-0	HSBC HOLDINGS PLC	D	03/02/2023	HSBC SECURITIES, INC.	XXX	10,000,000	10,000,000	
46590X-AE-6	JBS USA LUX SA/JBS FOOD CO/JBS USA	D	09/07/2023	CAPITALIZED INTEREST	XXX	3,000	3,000	
478375-AL-2	JOHNSON CONTROLS INTERNATIONAL PLC	D	07/25/2023	VARIOUS	XXX	9,792,420	11,000,000	34,688
539439-AX-7	LLOYDS BANKING GROUP PLC	D	02/27/2023	MORGAN STANLEY	XXX	4,000,000	4,000,000	
556079-AF-8	MACQUARIE BANK LTD	D	01/10/2023	BANK OF AMERICA	XXX	20,000,000	20,000,000	
606822-CX-0	MITSUBISHI UFJ FINANCIAL GROUP INC	D	02/15/2023	MITSUBISHI UFJ SECURITIES	XXX	6,700,000	6,700,000	
60687Y-CT-4	MIZUHO FINANCIAL GROUP INC	D	02/21/2023	MIZUHO SECURITIES USA INC	XXX	12,000,000	12,000,000	
62878U-2B-7	NBN CO LTD	D	11/01/2023	VARIOUS	XXX	19,028,846	23,902,000	306,177
639057-AH-1	NATWEST GROUP PLC	D	02/27/2023	RBS AMERICAS HQ	XXX	3,250,000	3,250,000	
65163L-AC-3	NEWMONT CORPORATION	D	12/28/2023	EXCHANGED	XXX	1,320,108	1,000,000	6,868
65163L-AE-9	NEWMONT CORPORATION	D	12/28/2023	EXCHANGED	XXX	26,804,650	27,620,000	145,005
716973-AF-9	PFIZER INVESTMENT ENTERPRISES PTE	D	05/16/2023	BANK OF AMERICA	XXX	2,940,000	3,000,000	
716973-AG-7	PFIZER INVESTMENT ENTERPRISES PTE	D	05/16/2023	CITIGROUP GLOBAL MARKETS INC	XXX	109,836	110,000	
74365P-AD-0	PRXNA 4.027 08/03/50	D	03/30/2023	JLN	XXX	657,773	1,005,000	6,745
74977R-DS-0	COOPERATIEVE RABOBANK UA	D	02/21/2023	GOLDMAN SACHS & CO	XXX	5,000,000	5,000,000	
83192P-AA-6	SMITH & NEPHEW PLC	D	10/26/2023	JPMORGAN SECURITIES INC	XXX	10,790,309	14,478,000	13,075
83368R-BS-0	SOCIETE GENERALE SA	D	01/03/2023	SG AMERICAS SECURITIES, LLC	XXX	15,000,000	15,000,000	
853254-CQ-1	STANDARD CHARTERED PLC	D	01/04/2023	JPMORGAN SECURITIES INC	XXX	10,000,000	10,000,000	
86562M-CW-8	SUMITOMO MITSUI FINANCIAL GROUP IN	D	02/28/2023	SMBN	XXX	5,025,750	5,000,000	42,825
86562M-DD-9	SUMITOMO MITSUI FINANCIAL GROUP IN	D	07/06/2023	SMBN	XXX	5,000,000	5,000,000	
902613-AV-0	UBS GROUP AG	D	01/03/2023	UBS SECURITIES LLC	XXX	5,000,000	5,000,000	
92857W-AQ-3	VODAFONE GROUP PLC	D	01/10/2023	DEUTSCHE BANK SECURITIES INC	XXX	2,710,074	2,593,000	59,801
92857W-BY-5	VODAFONE GROUP PLC	D	02/07/2023	BANK OF AMERICA	XXX	1,991,660	2,000,000	
BGH7DF-1F-9	SSP MIDCO 2LTD FIRST OUT PIK ASSET	B	12/30/2023	CAPITALIZED INTEREST	XXX	2,097,422	1,940,838	
BGH7DF-1N-2	SSP MIDCO 2 LTD LAST OUT PIK ASSET	B	12/30/2023	CAPITALIZED INTEREST	XXX	1,422,151	1,315,979	
G0446N-AX-2	AALLN 4 3/4 03/16/52	D	05/12/2023	VARIOUS	XXX	10,010,248	11,800,000	55,654
G3946K-AA-7	GENTMK 4 1/4 01/24/27	D	03/14/2023	VARIOUS	XXX	1,159,924	1,280,000	7,709
G3R238-AB-9	ADGLXY 1 3/4 09/30/27	D	07/19/2023	CAPITALIZED INTEREST	XXX	57,623	135,369	
G40365-AB-7	GFISJ 6 1/8 05/15/29	D	03/02/2023	DIRECT	XXX	866,800	880,000	16,619
G59669-AC-8	MEITUA 3.05 10/28/30	D	11/09/2023	BBN	XXX	1,127,000	1,400,000	1,779
G7302V-HL-1	QNBK 3 1/2 03/28/24	D	02/08/2023	BAL	XXX	785,600	800,000	10,267
G84228-EQ-7	STANLN 1.456 01/14/27	D	03/02/2023	HBB	XXX	1,181,478	1,340,000	2,818
G8810G-AA-8	SNBAB 2 3/4 10/02/24	D	02/08/2023	BAL	XXX	1,155,000	1,200,000	11,733
L4464D-AE-9	GASBCM 6.129 02/23/38	D	07/04/2023	DIRECT	XXX	1,128,050	1,100,000	22,762
M4289E-5Q-8	FABUH 6.32 04/04/34	D	12/04/2023	IBR	XXX	1,138,200	1,120,000	12,191
M4R29Z-LQ-9	EBIUH 1.638 01/13/26	D	12/04/2023	UBW	XXX	1,287,440	1,400,000	9,109
M5R07D-AG-5	ICLIT 6 3/8 05/31/38	D	07/20/2023	DIRECT	XXX	600,000	600,000	4,713
P0929Y-AA-4	JBYCMX 2 1/2 10/14/31	D	08/17/2023	VARIOUS	XXX	1,158,100	1,480,000	12,689
P6777M-AB-8	SCCOMX 4 1/2 01/26/50	D	06/05/2023	J01	XXX	2,425,000	3,200,000	51,050
Y3815N-BC-4	HYUCAP 1 1/4 02/08/26	D	02/08/2023	HBB	XXX	1,066,800	1,200,000	83
03465G-AA-4	AOMT 2023-2 A1		03/08/2023	MORGAN STANLEY	XXX	3,781,254	3,998,000	22,206
03465G-AB-2	AOMT 2023-2 A1		03/08/2023	MORGAN STANLEY	XXX	5,070,651	5,412,000	30,059

SCHEDULE D - PART 3

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03465J-AB-6	AOMT 2021-6 A2		04/19/2023	JPMORGAN SECURITIES INC.	XXX	1,238,640	1,567,899	1,377
03465W-AB-7	AOMT 2023-1 A2		01/27/2023	GOLDMAN SACHS & CO.	XXX	6,811,980	7,100,000	28,104
066940-AB-3	BARC 2023-NQM1 A1B		04/27/2023	BARCLAYS CAPITAL INC.	XXX	2,999,955	3,000,000	17,230
10569U-AA-3	BRAVO 2023-NQM5 A1		08/03/2023	BARCLAYS CAPITAL INC.	XXX	7,749,868	7,750,000	53,215
10569Y-AB-3	BRAVO 2023-NQM4 A2		06/09/2023	GOLDMAN SACHS & CO.	XXX	1,262,981	1,263,000	3,004
105933-AA-3	BRAVO 2023-NQM2 A1		02/22/2023	BANK OF AMERICA	XXX	4,780,717	5,000,000	20,000
3136A7-TU-6	FNR 2012-80 NZ		02/24/2023	CAPITALIZED INTEREST	XXX	56,034	56,034	
3137H4-VA-5	FHR 5180 CZ		12/29/2023	CAPITALIZED INTEREST	XXX	25,928	25,928	
3137H5-DN-4	FHR 5180 KZ		12/30/2023	CAPITALIZED INTEREST	XXX	51,856	51,856	
3137HB-D3-5	FHR 5369 AZ		11/27/2023	ROBERT W. BAIRD & CO. INCORPORATED	XXX	3,696,303	3,733,639	17,424
35563P-BU-2	SCRT 2017-3 MB		12/26/2023	CAPITALIZED INTEREST	XXX	330,887	330,887	
35563P-BZ-1	SCRT 2017-3 HB		09/19/2023	CAPITALIZED INTEREST	XXX	88,286	88,286	
36169D-AA-0	GCAT 2023-NQM2 A1		07/12/2023	MIZUHO SECURITIES USA INC.	XXX	5,096,367	5,154,354	10,864
36169D-AB-8	GCAT 2023-NQM2 A2		01/30/2023	BARCLAYS CAPITAL INC.	XXX	749,993	750,000	4,942
36171F-AA-1	GCAT 2023-NQM4 A1		12/15/2023	GOLDMAN SACHS & CO.	XXX	18,286,540	20,000,000	80,278
36171F-AB-9	GCAT 2023-NQM4 A2		12/15/2023	GOLDMAN SACHS & CO.	XXX	901,751	1,000,000	472
36171F-AC-7	GCAT 2023-NQM4 A3		12/15/2023	GOLDMAN SACHS & CO.	XXX	881,485	1,000,000	472
670843-AA-9	OBX 2023-NQM2 A1		02/21/2023	BARCLAYS CAPITAL INC.	XXX	9,979,729	10,000,000	45,637
670843-AB-7	OBX 2023-NQM2 A2		02/21/2023	BARCLAYS CAPITAL INC.	XXX	1,198,702	1,200,000	5,827
67117P-AA-1	OBX 2023-NQM3 A1		04/21/2023	WELLS FARGO	XXX	20,499,998	20,500,000	88,074
67117P-AB-9	OBX 2023-NQM3 A2		04/21/2023	WELLS FARGO	XXX	5,673,967	5,676,000	26,591
67117V-AA-8	OBX 2023-NQM6 A1		07/21/2023	BANK OF MONTREAL	XXX	5,249,945	5,250,000	24,722
67117V-AB-6	OBX 2023-NQM6 A2		07/21/2023	BANK OF MONTREAL	XXX	13,489,845	13,490,000	66,972
673919-AB-2	OBX 2023-NQM5 A2		06/21/2023	MORGAN STANLEY	XXX	5,100,938	5,101,000	26,657
673919-AL-0	OBX 2023-NQM5 A1A		06/21/2023	MORGAN STANLEY	XXX	7,749,878	7,750,000	39,584
92539D-AB-4	VERUS 2023-2 A2		03/14/2023	MORGAN STANLEY	XXX	14,889,899	14,890,000	57,318
92539G-AA-9	VERUS 2023-3 A1		04/14/2023	JPMORGAN SECURITIES INC.	XXX	1,999,985	2,000,000	8,649
92539T-AA-1	VERUS 2023-4 A1		05/15/2023	MORGAN STANLEY	XXX	5,499,913	5,500,000	19,531
92539T-AB-9	VERUS 2023-4 A2		05/15/2023	MORGAN STANLEY	XXX	8,999,924	9,000,000	33,638
05609V-AN-5	BX 2021-VOLT E		11/10/2023	JPMORGAN SECURITIES INC.	XXX	2,848,125	3,000,000	18,622
30329X-AA-6	FSRIA 2022-FL7 A		01/05/2023	WELLS FARGO	XXX	16,261,000	16,250,000	101,406
3140HW-ZH-8	FN BL5243		11/30/2023	EXCHANGED	XXX	754,174	754,174	
3140HW-ZJ-4	FN BL5244		11/30/2023	EXCHANGED	XXX	238,161	238,161	
33767J-AC-6	FKH 2020-SFR2 B		11/13/2023	VARIOUS	XXX	11,877,608	13,090,000	5,737
69380C-AC-2	PFP 2023-10 AS		07/19/2023	MORGAN STANLEY	XXX	8,955,000	9,000,000	
76243N-AA-4	RIAL 2022-FL8 A		01/26/2023	DEUTSCHE BANK SECURITIES INC.	XXX	3,762,000	3,800,000	9,950
78398B-AC-5	SCG 2023-NASH B		11/17/2023	BARCLAYS CAPITAL INC.	XXX	3,989,989	4,000,000	
78433L-AH-9	SCERFL 23-A		04/19/2023	RBCMK	XXX	149,984	150,000	
83712E-GZ-1	SCSMFH 3.5 3/1/2038		12/22/2023	CAPITALIZED INTEREST	XXX		1,000	
876392-AB-7	TARMFH 5.37 09/01/2041		08/21/2023	STIFEL NICOLAUS	XXX	2,000,000	2,000,000	8,353
00037U-AE-0	AASET 2018-3 B		03/31/2023	EXCHANGED	XXX	1,612,347	4,335,505	
002100-AA-3	ASF CRABAPPLE LP		12/19/2023	DIRECT	XXX	25,655,700	25,720,000	
00500J-AE-3	ACRES 2021-FL2 B		03/02/2023	WELLS FARGO	XXX	1,925,040	2,000,000	6,471
00500J-AG-8	ACRES 2021-FL2 C		03/02/2023	WELLS FARGO	XXX	476,125	500,000	1,712
01627A-AA-6	ADC 2021-1A A2		11/27/2023	MIZUHO SECURITIES USA INC.	XXX	13,106,558	14,913,000	6,764
01627A-AB-4	ADC 2021-1A B		06/07/2023	VARIOUS	XXX	3,653,457	4,250,000	6,894
01627A-AD-0	ADC 2023-1A A2		08/10/2023	GUGGENHEIM SECURITIES, LLC	XXX	9,134,520	9,350,000	
03330E-AJ-3	ANCHF 2016-3A A A1R		03/22/2023	MORGAN STANLEY	XXX	2,659,500	3,000,000	13,398
03770F-AC-2	AASET 2014-1 BR		03/31/2023	EXCHANGED	XXX	3,216,746	6,572,548	
03789X-AE-8	DIN 2019-1A A2II		12/20/2023	VARIOUS	XXX	11,436,978	12,177,000	23,191
05377R-GC-2	AESOP 2023-1A A		01/20/2023	MITSUBISHI UFJ SECURITIES	XXX	1,435,198	1,420,000	1,450
05377R-GY-4	AESOP 2023-4A A		03/30/2023	CITIGROUP GLOBAL MARKETS	XXX	6,497,232	6,500,000	
05377R-HD-9	AESOP 23-5		05/30/2023	VARIOUS	XXX	12,943,360	12,950,000	
07359B-AA-5	BEACN 2021-1A A		09/13/2023	VARIOUS	XXX	1,884,547	2,179,068	2,144
09262E-AB-9	BLACKROCK DLF IX 2021-2 CLO CLASS A-1		12/20/2023	DIRECT	XXX	106,514,809	106,514,787	
09606B-AA-2	BSTRM 2023-1A A2		04/28/2023	MORGAN STANLEY	XXX	10,432,641	10,625,000	
12479R-AE-7	CAUTO 2017-1A A2		09/18/2023	CAPITALIZED INTEREST	XXX	1,177	1,177	
12510H-AJ-9	CAUTO 2020-1A B3		09/22/2023	BARCLAYS CAPITAL INC.	XXX	805,625	1,000,000	1,513
12510H-AP-5	CAUTO 2022-1A A1		05/02/2023	BARCLAYS CAPITAL INC.	XXX	3,426,810	3,826,667	6,766
12510H-AT-7	CAUTO 2023-1A A2		09/14/2023	SMBN	XXX	7,783,683	8,050,000	
12510H-AU-4	CAUTO 2023-1A B		09/14/2023	SMBN	XXX	881,076	900,000	
12563L-AN-7	CLIF 2020-1A A		09/21/2023	WELLS FARGO	XXX	447,029	519,000	210

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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
12565K-AE-7	CLIF 2022-1A A1		07/05/2023	IFCS	XXX	1,600,762	1,883,596	2,704
12575A-AD-9	CIMNL 2021-1 A4		09/28/2023	CANTOR FITZGERALD & CO	XXX	207,113	280,000	284
14855M-AA-6	CLAST 2019-1A A		09/18/2023	CAPITALIZED INTEREST	XXX	49,207	49,207	
14856G-AA-8	CLAST 2021-1A A		08/31/2023	CAPITALIZED INTEREST	XXX	280,421	280,421	
14889J-AC-9	CRMN 2014-2A E		04/15/2023	CAPITALIZED INTEREST	XXX	280,229	280,229	
15675A-AA-7	CERB 2023-1A A		02/24/2023	NATIXIS CAPITAL MARKETS	XXX	15,250,000	15,250,000	
15675C-AA-3	CERB 2023-3A A1		09/15/2023	DIRECT	XXX	25,123,750	25,250,000	
15675C-AC-9	CERB 2023-3A B		09/15/2023	DIRECT	XXX	4,000,000	4,000,000	
15675C-AJ-4	CERB 2023-3A A2		08/17/2023	NATIXIS CAPITAL MARKETS	XXX	10,000,000	10,000,000	
233046-AF-8	DNKN 2017-1A A2II		12/12/2023	ROBERT W. BAIRD & CO. INCORPORATED	XXX	968,551	1,036,750	2,785
233046-AL-5	DNKN 2019-1A A23		07/07/2023	BARCLAYS CAPITAL INC	XXX	1,368,466	1,514,013	9,334
233046-AQ-4	DNKN 2021-1A A2II		12/19/2023	VARIOUS	XXX	4,262,765	4,972,580	17,212
25755T-AE-0	DPABS 2015-1A A2II		12/19/2023	ROBERT W. BAIRD & CO. INCORPORATED	XXX	1,813,573	1,860,000	12,945
25755T-AH-3	DPABS 2017-1A A23		12/11/2023	VARIOUS	XXX	3,689,369	3,972,638	8,323
30310@-AA-8	DRB CAPITAL LLC		12/20/2023	DIRECT	XXX	545,440	545,440	
30319Y-AG-3	FSRIA 2021-FL2 C		01/05/2023	WELLS FARGO	XXX	463,050	500,000	2,125
33767J-AA-0	FKH 2020-SFR2 A		11/06/2023	CITIGROUP GLOBAL MARKETS	XXX	7,990,313	8,821,460	2,172
33767J-AE-2	FKH 2020-SFR2 C		11/13/2023	BANK OF AMERICA	XXX	6,560,486	7,265,000	5,466
33767J-AG-7	FKH 2020-SFR2 D		05/23/2023	MORGAN STANLEY	XXX	1,083,797	1,200,000	1,574
33768E-AA-0	FKH 2022-SFR3 A		04/20/2023	NOMURA INC	XXX	3,851,563	4,000,000	10,861
33768E-AC-6	FKH 2022-SFR3 B		05/11/2023	WELLS FARGO	XXX	3,159,609	3,250,000	5,688
33768N-AC-6	FKH 2022-SFR1 B		10/31/2023	JPMORGAN SECURITIES INC	XXX	1,583,656	1,700,000	212
33830J-AC-9	GUYS 2021-1A A2		06/08/2023	CROSSROADS	XXX	1,291,987	1,588,000	5,498
33830J-AE-5	GUYS 2023-1A A2		11/17/2023	GUGGENHEIM SECURITIES, LLC	XXX	26,400,000	26,400,000	
347382-AC-7	FT GORDON HOUSING		09/20/2023	ACM	XXX	205,863	215,000	4,910
37941@-AA-0	BLACKROCK GLOBAL INFRASTRUCTURE DEBT FUN		12/11/2023	DIRECT	XXX	50,505,024	50,505,024	
40168X-AA-9	GUGG 2023-5A A1		06/26/2023	DIRECT	XXX	33,850,000	33,850,000	
40168X-AE-1	GUGG 2023-5A C		06/26/2023	DIRECT	XXX	11,100,000	11,100,000	
40171B-AA-2	GCF 2023-6A A		11/21/2023	SCOTIA CAPITAL USA INC	XXX	20,000,000	20,000,000	
40171B-AB-0	GCF 2023-6A B		11/21/2023	SCOTIA CAPITAL USA INC	XXX	11,000,000	11,000,000	
40172P-AC-6	GUGG 2022-2A A2		12/19/2022	BARCLAYS CAPITAL INC	XXX	2,000,000	2,000,000	
40172P-AE-2	GUGG 2022-2A B		12/19/2022	BARCLAYS CAPITAL INC	XXX	6,750,000	6,750,000	
43730N-AA-4	HPA 2022-1 A		03/06/2023	WELLS FARGO	XXX	537,218	573,200	438
43730X-AC-8	HPA 2021-3 C		05/30/2023	CITIGROUP GLOBAL MARKETS	XXX	38,942	46,274	
44933X-AE-7	HART 23-B		07/11/2023	BARCLAYS CAPITAL INC	XXX	46,991	47,000	
46619R-AA-4	HENDR 2015-2A A		02/16/2023	PIERPONT SECURITIES LLC	XXX	783,256	868,287	560
46620J-AA-9	HENDR 2017-1A A		09/15/2023	CAPITALIZED INTEREST	XXX	3,097	3,097	
46651N-AA-2	JOLAR 2019-1 A		07/26/2023	CAPITALIZED INTEREST	XXX	2,735	2,735	
476681-AA-9	JMIKE 2019-1A A2		03/29/2023	MIZUHO SECURITIES USA INC	XXX	3,113,810	3,359,613	19,030
48275E-AE-6	KREF 2022-FL3 B		01/30/2023	CAPITALIZED INTEREST	XXX	5,600	5,600	
50190F-AC-5	LCCM 2021-FL3 AS		03/01/2023	WELLS FARGO	XXX	2,225,333	2,288,260	6,496
50246*-AF-6	LVNV FUNDING LLC		10/03/2023	DIRECT LOAN FUNDING ALTERNATE	XXX	10,000,000	10,000,000	
55283Y-AA-5	MACON 2021-1 A		09/26/2023	WELLS FARGO	XXX	196,907	226,932	381
69120E-AA-7	OR 2023-10A A		02/14/2023	DEUTSCHE BANK SECURITIES INC	XXX	23,000,000	23,000,000	
69120E-AC-3	OR 2023-10A B		02/14/2023	DEUTSCHE BANK SECURITIES INC	XXX	4,000,000	4,000,000	
69120G-AA-2	OR 2023-13A A		08/01/2023	GOLDMAN SACHS & CO	XXX	17,000,000	17,000,000	
69120H-AA-0	OR 2023-11A A1T		04/26/2023	SMBN	XXX	55,000,000	55,000,000	
69120H-AC-6	OR 2023-11A B		04/26/2023	SMBN	XXX	5,000,000	5,000,000	
69121X-AA-4	OR 2019-1A ANR		12/08/2023	NATIXIS CAPITAL MARKETS	XXX	46,500,000	46,500,000	
69122D-AA-7	OR 2019-1A A		11/02/2023	CAPITALIZED INTEREST	XXX	119,685	119,685	
69380C-AE-8	PFP 2023-10 B		07/19/2023	MORGAN STANLEY	XXX	3,980,000	4,000,000	
69703F-AE-1	PSTAT 2023-2A B		10/27/2023	CITIGROUP GLOBAL MARKETS	XXX	2,000,000	2,000,000	
74332Y-AA-7	PROG 2022-SFR5 A		11/13/2023	BANK OF AMERICA	XXX	9,003,333	9,586,778	16,594
76711A-AA-5	RIO GRANDE LNG LLC		12/12/2023	DIRECT	XXX	15,960,000	16,000,000	
78403D-AN-0	SBAC 2019-1 C		09/06/2023	VARIOUS	XXX	15,371,845	16,139,000	7,989
78403D-AP-5	SBA TOWER TRUST		04/06/2023	DEUTSCHE BANK SECURITIES INC	XXX	2,336,206	2,573,000	3,501
78403D-AR-1	SBATOW 2020-2-C		05/01/2023	DEUTSCHE BANK SECURITIES INC	XXX	1,349,709	1,550,000	1,804
78487J-AA-4	SVC 2023-1A A		02/03/2023	MORGAN STANLEY	XXX	5,605,685	5,800,000	
78487J-AB-2	SVC 2023-1A B		02/03/2023	MORGAN STANLEY	XXX	16,306,333	17,400,000	
78520E-AA-4	SDCP 2020-1 A2		12/21/2023	CROSSROADS	XXX	480,234	500,000	477
78520E-AE-6	SDCP 2023-1 A2		05/01/2023	VARIOUS	XXX	8,961,082	8,950,000	3,472
817743-AA-5	SPRO 2019-1A A2		12/18/2023	VARIOUS	XXX	756,371	816,000	3,763

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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
82655K-AB-7	SIGECO..23-1,,0,05/15/43		06/21/2023	BARCLAYS CAPITAL INC.	XXX	18,998	19,000	
83546D-AG-3	SONIC 2020-1A A21		10/25/2023	VARIOUS	XXX	5,687,411	6,195,875	11,418
83546D-AN-8	SONIC 2021-1A A2I		09/25/2023	BARCLAYS CAPITAL INC.	XXX	555,059	686,458	785
83546D-AQ-1	SONIC 2021-1A A2II		10/13/2023	VARIOUS	XXX	7,335,608	9,768,593	16,559
85208U-AA-2	SPRTE 2021-1 A		12/26/2023	CAPITALIZED INTEREST	XXX	1,052	1,052	
85236K-AD-4	SIDC 2020-1A A2		07/27/2023	TD SECURITIES LLC	XXX	5,692,887	6,300,000	1,988
85236K-AF-9	SIDC 2023-1A A2		03/08/2023	MORGAN STANLEY	XXX	9,998,855	10,200,000	
85236K-AH-5	SIDC 2023-2 A2		07/24/2023	MORGAN STANLEY	XXX	23,475,120	24,000,000	
87248Q-AE-8	TIF 2021-1A A		05/10/2023	BANK OF AMERICA	XXX	3,353,527	3,943,281	2,516
87342R-AC-8	BELL 2016-1A A23		09/18/2023	CAPITALIZED INTEREST	XXX	7,500	7,500	
87342R-AE-4	BELL 2018-1 A2II		09/18/2023	CAPITALIZED INTEREST	XXX	12,500	12,500	
88315L-AG-3	TMCL 2020-2A A		03/07/2023	BANK OF AMERICA	XXX	1,346,819	1,534,768	1,701
88315L-AQ-1	TMCL 2021-2A A		09/21/2023	WELLS FARGO	XXX	2,624,873	3,070,000	1,873
88315L-AS-7	TMCL 2021-3A A		12/19/2023	VARIOUS	XXX	12,135,767	14,326,667	15,530
89616W-AB-4	TCN 2023-SFR1-B		06/27/2023	MORGAN STANLEY	XXX	1,681,763	1,750,000	
89680H-AE-2	TCF 2021-1A A		10/19/2023	VARIOUS	XXX	4,222,657	4,986,104	3,991
92212K-AB-2	VDC 2020-1A A2		10/25/2023	MIZUHO SECURITIES USA INC.	XXX	588,204	650,000	356
92212K-AE-6	VDC 2023-1A A2		03/15/2023	DEUTSCHE BANK SECURITIES INC.	XXX	20,000,000	20,000,000	
92243J-AA-0	VAULT 2021-1A A2		03/02/2023	VARIOUS	XXX	268,972	323,302	581
94354K-AA-8	WAAV 2019-1 A		09/14/2023	CAPITALIZED INTEREST	XXX	19,666	19,666	
95058X-AH-1	WEN 2019-1A A2II		12/19/2023	MITSUBISHI UFJ SECURITIES	XXX	835,161	899,988	612
95058X-AK-4	WEN 2021-1A A2I		11/30/2023	ROBERT W. BAIRD & CO. INCORPORATED	XXX	2,466,737	2,932,500	15,251
95058X-AL-2	WEN 2021-1 A2II		10/30/2023	VARIOUS	XXX	13,774,560	17,921,485	62,712
974153-AB-4	WSTOP 2020-1A A2		12/04/2023	VARIOUS	XXX	9,217,575	10,639,390	31,434
BGH36H-P6-6	CORVIAS MGMT FEE 6.25 01JAN44 RESTR		12/22/2023	FREE TRANSFER	XXX	4,619,234	4,590,264	119,538
BGH5TT-XW-4	CTL - AMZN S BERNARDINO A-1 FUNDED		12/19/2023	CAPITALIZED INTEREST	XXX	51,531	51,531	
BGH8A1-H3-1	CHEST 2023-1		02/24/2023	DIRECT LOAN FUNDING ALTERNATE	XXX	8,650,000	8,650,000	
BGH8U8-KN-6	AMISTAD WHSE 1 SR SC TL		12/27/2023	DIRECT	XXX	73,500,000	75,000,000	
BGH7NV-MD-5	THUNDERBIRD 2022-1 A FUNDED	A	11/20/2023	DIRECT LOAN FUNDING ALTERNATE	XXX	2,691,503	2,691,503	
BGH7QH-KA-1	LIGHTNING 2022-1 A FUNDED	A	11/20/2023	DIRECT LOAN FUNDING ALTERNATE	XXX	2,691,503	2,691,503	
12807C-AA-1	CAI 2020-1A A	D	05/10/2023	CANTOR FITZGERALD & CO.	XXX	4,702,236	5,228,792	5,482
14310M-BA-4	CGMS 2014-1A BR2	D	12/12/2023	BARCLAYS CAPITAL INC.	XXX	4,950,000	5,000,000	56,908
69703F-AC-5	PSTAT 2023-2A A2	D	10/27/2023	CITIGROUP GLOBAL MARKETS	XXX	8,000,000	8,000,000	
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,387,622,955	3,520,709,762	12,995,059
Bonds - Hybrid Securities								
Bonds - Parent, Subsidiaries and Affiliates								
Bonds - SVO Identified Funds								
Bonds - Unaffiliated Bank Loans								
00231@-AC-3	ATS ACQUISITION COMPANY DD T/L 1L 11/21		05/19/2023	DIRECT	XXX	2,277,750	2,277,750	
02928@-AA-1	AMERICAN RESTORATION T/L 1L 10/20		04/27/2023	CAPITALIZED INTEREST	XXX		44,770	
03349#-AC-4	ANDERSEN COMMERCIAL PLUMBING R/C 1L 8/22		12/15/2023	DIRECT	XXX	53,988	53,988	
05626#-AA-7	BWG T/L 1L 4/22		04/27/2023	CAPITALIZED INTEREST	XXX		65,304	
10527@-AA-9	BRANDMUSCLE R/C 1L 8/21		10/31/2023	DIRECT	XXX	284,160	284,160	
23363#-AB-5	DRS HOLDINGS T/L 1L (ADD-ON) 6/21		04/27/2023	CAPITALIZED INTEREST	XXX	41,408	41,408	
29359@-AB-0	ENTACT ENVIRONMENTAL SVCS T/L		07/19/2023	CAPITALIZED INTEREST	XXX	100,096	100,096	
30208*-AA-5	EXO GROUP R/C 1L 9/21		09/18/2023	DIRECT	XXX	1,120,000	1,120,000	
36261*-AA-6	GUIDED PRACTICE R/C 1L 11/21		03/16/2023	DIRECT	XXX	311,850	311,850	
36261*-AB-4	GUIDED PRACTICE T/L 1L 11/21		04/27/2023	CAPITALIZED INTEREST	XXX		34,880	
42801@-AC-5	HERSPIEGEL DD T/L 1L 12/21		11/30/2023	DIRECT	XXX	2,224,800	2,224,800	
58439#-AB-1	MEDI-WEIGHTLOSS DD T/L 1L 10/22		04/21/2023	DIRECT	XXX	85,350	86,212	
58439#-AC-9	MEDI-WEIGHTLOSS R/C 1L 10/22		10/31/2023	DIRECT	XXX	63,497	63,497	
63607@-AB-9	NATIONAL FIRE & SAFETY DD T/L 1L		07/19/2023	CAPITALIZED INTEREST	XXX	17,896	17,896	
77636*-AB-6	ROOFING BUYER T/L 1L 12/21		04/27/2023	CAPITALIZED INTEREST	XXX		57,136	
77636*-AC-4	ROOFING BUYER DD T/L 1L 12/21		07/19/2023	CAPITALIZED INTEREST	XXX	9,508	27,429	
83068@-AB-9	THE SKIN CENTER DD T/L B 1L (NOTE) 12/21		05/25/2023	DIRECT	XXX	400,000	400,000	
84833*-AA-5	SPERBER LANDSCAPE R/C 1L 9/21		10/06/2023	VARIOUS	XXX	1,787,034	1,787,034	
84833*-AB-3	SPERBER LANDSCAPE T/L 1L 9/21		07/19/2023	CAPITALIZED INTEREST	XXX	522,351	522,351	
88583@-AE-8	3 STEP SPORTS T/L 1L (ADD-ON) 6/22		04/27/2023	CAPITALIZED INTEREST	XXX		6,798	
91859#-AA-5	V RENTAL HOLDINGS LLC DDTL		10/24/2023	DIRECT	XXX	735,223	735,223	
91859#-AC-1	V RENTAL HOLDINGS LLC REVOLVER		11/27/2023	DIRECT	XXX	1,044,367	1,044,367	
92215*-AD-0	VARDIMAN DD T/L 1L 3/22		04/28/2023	VARIOUS	XXX	386,696	386,696	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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
BGH66A-C4-3	TENEO HOLDINGS LLC 1L TLB CL		12/30/2022	TRANSFER	XXX	3,347	3,347	
BGH6B4-38-2	LIFELONG (PSI) 1L REV FUND CL		09/28/2023	CAPITALIZED INTEREST	XXX	6,283	6,283	
BGH6CC-ME-9	ACQUIA INC 1L REVOLVER FUNDED		06/23/2023	INTERNAL BROKER FOR BORROWING TL	XXX	984,000	984,000	
BGH6NM-13-2	HAMILTON PROJECTS (PANDA) 1L TL		09/19/2023	CAPITALIZED INTEREST	XXX	31,932	31,932	
BGH6VS-UH-7	HELP AT HOME (HAH GROUP) 1L TL CL		09/19/2023	CAPITALIZED INTEREST	XXX	167,940	167,940	
BGH6WC-8X-1	HELP AT HOME(HAH)1L DDTL CL FUNDED		09/19/2023	CAPITALIZED INTEREST	XXX	10,842	10,842	
BGH6WV-MF-2	CAPSTONE ACQUISITION 1L TL		09/27/2023	CAPITALIZED INTEREST	XXX	8,567	8,567	
BGH6X2-AX-9	PARK PLACE TECH 1L TL CL		10/05/2023	CAPITALIZED INTEREST	XXX	2,500	2,500	
BGH6YV-TD-8	SYNDIGO 1L TL CL		09/11/2023	CAPITALIZED INTEREST	XXX	49,382	49,382	
BGH71R-7C-7	KRONOS (KIK) 1L TLB CL		04/18/2023	CAPITALIZED INTEREST	XXX	11,711	11,711	
BGH77E-7S-5	CUBIC (ATLAS) 1L TLB CL		09/05/2023	VARIOUS	XXX	16,334	16,334	
BGH77E-9S-3	CUBIC (ATLAS) 1L TLC CL		09/05/2023	VARIOUS	XXX	3,322	3,322	
BGH79J-YC-7	SOLERA 1L REV CL USD FUNDED		11/28/2023	INTERNAL BROKER FOR BORROWING TL	XXX	1,554,457	1,554,457	
BGH7CJ-QA-6	MCGRAW HILL TLB 1L CL		12/30/2022	TRANSFER	XXX	707	707	
BGH7DM-SF-5	EISNERAMPER 1L TLB CL		12/30/2022	TRANSFER	XXX	4,996	4,996	
BGH8QW-BZ-9	CITADEL SECURITIES 1L TLB INCR		12/30/2022	TRANSFER	XXX	2,803	2,803	
BGH87F-UX-3	MORAN FOODS(SAL)1L 22 INRC FLSO TL		12/01/2023	EXCHANGED	XXX	188,540	216,267	
BGH8RE-YX-0	MORAN FOODS 1L FLSO PIK TL		12/01/2023	EXCHANGED	XXX	243,360	407,599	
1909999999 - Bonds - Unaffiliated Bank Loans						14,756,997	15,176,634	
Bonds - Unaffiliated Certificates of Deposit								
2509999997 - Bonds - Subtotals - Bonds - Part 3						4,130,768,665	4,337,618,051	14,954,673
2509999998 - Bonds - Summary item from Part 5 for Bonds						33,457,646	33,966,269	50,564
2509999999 - Bonds - Subtotals - Bonds						4,164,226,311	4,371,584,320	15,005,237
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred								
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred								
BGH8BL-90-4	YAK HOLDING II LLC SERIES A PFD		12/29/2023	EXCHANGED	126,653.500	754,331		
BGH8BL-9R-2	YAK HOLDING II LLC SERIES B-1 PFD		12/29/2023	EXCHANGED	339,069.530	576,987		
BGH8BL-9S-0	YAK HOLDING II LLC SERIES B-2 PFD		12/29/2023	EXCHANGED	36,167.420	61,545		
4029999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred						1,392,863	XXX	
Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred								
Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred								
4509999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 3						1,392,863	XXX	
4509999998 - Preferred Stocks - Summary item from Part 5 for Preferred Stocks						51,970	XXX	
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks						1,444,833	XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded								
BGH8BL-9U-5	YAK HOLDING II LLC SERIES A		12/29/2023	EXCHANGED	9,135.400	1,110	XXX	
BGH8BL-AP-4	YAK HOLDING II LLC SERIES B		12/29/2023	EXCHANGED	8,443.570	1,026	XXX	
5019999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded						2,136	XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other								
31340#-10-0	FEDERAL HOME LOAN BANK		12/15/2023	DIRECT	76,318.000	7,631,800	XXX	
000000-00-0	AGENTS DEFERRED COMP RABBI TRUST		12/29/2023	DIRECT	174,871.650	174,872	XXX	
5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other						7,806,672	XXX	
Common Stocks - Mutual Funds - Designations Assigned by the SVO								
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO								
Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO								
Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO								
Common Stocks - Closed-End Funds - Designations Assigned by the SVO								
Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO								
Common Stocks - Exchange Traded Funds								
Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded								
Common Stocks - Parent, Subsidiaries and Affiliates - Other								
64858B-AA-2	NEW ROOTS N TR		12/28/2023	DIRECT	266,000,000.000	266,000,000	XXX	
861734-AA-9	STONE ROOTS N TR		12/19/2023	DIRECT	159,600,000.000	159,600,000	XXX	
5929999999 - Common Stocks - Parent, Subsidiaries and Affiliates - Other						425,600,000	XXX	
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 3						433,408,808	XXX	
5989999999 - Common Stocks - Subtotals - Common Stocks						433,408,808	XXX	
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks						434,853,641	XXX	
6009999999 Totals						4,599,079,952	XXX	15,005,237

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
Bonds - U.S. Governments																				
3130A0-FR-6	FHLB 4.0 12/28		03/22/2023	TD SECURITIES LLC	XXX	5,981,220	6,000,000	5,983,128	5,992,089		271		271		5,992,360		(11,140)	(11,140)	70,000	12/08/2028
3130A3-5M-2	FHLB 3.5 9/29		03/22/2023	TD SECURITIES LLC	XXX	2,888,580	3,000,000	2,999,250	2,999,611		12		12		2,999,623		(111,043)	(111,043)	55,125	09/14/2029
3133EA-6D-5	FFCB 3.05 10/30		06/01/2023	WELLS FARGO	XXX	2,804,733	3,000,000	2,577,270	2,767,471		10,640		10,640		2,778,111		26,623	26,623	55,408	10/24/2030
3133EM-AG-7	FFCB 1.68 07/17/2022		03/31/2023	WELLS FARGO	XXX	2,365,846	3,230,000	2,247,725	2,259,579		13,900		13,900		2,273,479		92,366	92,366	29,242	09/17/2035
912810-TJ-7	T 3.00 08/15/2052		01/03/2023	BANK OF AMERICA	XXX	67,190,625	80,000,000	65,912,480	65,912,480						65,912,480		1,278,145	1,278,145	926,087	08/15/2052
0109999999 - Bonds - U.S. Governments						81,231,004	95,230,000	79,719,853	79,931,230		24,823		24,823		79,956,053		1,274,951	1,274,951	1,135,862	XXX
Bonds - All Other Governments																				
58518N-2A-9	EQPTRC 5 7/8 05/18/30	A	12/04/2023	CITIBANK N.A. LONDON	XXX	1,293,381	1,295,000	1,295,000	1,295,000						1,295,000		(1,619)	(1,619)	79,885	05/18/2030
056732-AG-5	BAHAMAS (COMMONWEALTH OF)	D	10/18/2023	VARIOUS	XXX	5,657,840	6,973,000	4,378,068	4,378,068						4,378,068		1,279,772	1,279,772	412,577	11/20/2029
085209-AF-1	BERMUDA (GOVERNMENT)	D	05/12/2023	HSBC SECURITIES, INC	XXX	6,009,000	6,000,000	5,955,300	5,970,416		1,576		1,576		5,971,992		37,008	37,008	214,542	02/15/2029
BH8296-14-8	KSA 4 1/2 04/22/60	D	12/27/2023	EXCHANGED	XXX	7,685,377	7,340,000	7,696,000	7,689,685		(4,654)		(4,654)		7,685,030		347	347	366,083	04/22/2060
G463PC-AJ-8	HRINTH 4 5/8 06/03/26	D	08/09/2023	BBN	XXX	884,875	1,000,000	882,000	916,589		13,388		13,388		929,977		(45,102)	(45,102)	31,866	06/03/2026
P78625-DY-6	PEMEX 7.69 01/23/50	D	12/27/2023	EXCHANGED	XXX	3,909,396	4,220,000	3,899,205	3,906,420		3,218		3,218		3,909,637		(241)	(241)	115,384	01/23/2050
Y7123S-AY-4	BMRIIJ 3 3/4 04/11/24	D	12/04/2023	HBB	XXX	1,151,416	1,160,000	1,145,291	1,154,966		3,643		3,643		1,158,609		(7,193)	(7,193)	50,146	04/11/2024
0309999999 - Bonds - All Other Governments						26,591,285	27,988,000	25,250,864	25,311,144		17,171		17,171		25,328,313		1,262,972	1,262,972	1,270,483	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
010869-JL-0	CA ACTA SENIOR LIEN 2022B		06/08/2023	BARCLAYS CAPITAL INC.	XXX	14,897,700	15,000,000	15,000,000	15,000,000						15,000,000		(102,300)	(102,300)	564,332	10/01/2046
010878-AY-2	CA COUNTY OF ALAMEDA UTGO 2018A		02/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	1,531,515	1,531,515	1,526,598	1,527,917		26		26		1,527,943		3,572	3,572	28,739	08/01/2032
010878-BA-3	CA COUNTY OF ALAMEDA UTGO 2018A		07/27/2023	VARIOUS	XXX	611,296	700,000	699,682	699,738		6	72,558	(72,552)		627,186		(15,890)	(15,890)	22,729	08/01/2038
010878-BT-2	CA ALAMEDA COUNTY GO 2022B SOC		07/27/2023	VARIOUS	XXX	1,852,940	2,000,000	2,000,000	2,000,000			104,300	(104,300)		1,895,700		(42,760)	(42,760)	85,093	08/01/2042
01170R-JE-3	AK ALASKA HSG FIN CORP 2019A		09/12/2023	VARIOUS	XXX	1,727,057	2,325,000	2,325,000	2,325,000			582,413	(582,413)		1,742,588		(15,531)	(15,531)	53,940	12/01/2044
013595-LN-1	ALBSCD 1.0 8/1/2024		08/01/2023	SINKING FUND REDEMPTION	XXX	3,150,000	3,150,000	3,150,000	3,150,000						3,150,000				31,500	08/01/2024
016066-BC-5	CA ALHAMBRA USD 2008B		06/27/2023	BARCLAYS CAPITAL INC.	XXX	1,540,600	2,500,000	1,127,000	1,440,505		29,200		29,200		1,469,704		70,896	70,896		08/01/2036
041806-RK-8	TX KIPP TEXAS INC 2018		04/03/2023	SAMUEL A RAMIREZ & CO, INC	XXX	1,886,921	1,820,000	1,859,785	1,844,619		(1,034)		(1,034)		1,843,585		43,337	43,337	46,511	08/15/2033
041806-RM-4	TX KIPP TEXAS INC 2018		06/20/2023	MESIROW FINANCIAL INC	XXX	1,012,260	1,000,000	1,010,430	1,006,459		(494)		(494)		1,005,965		6,295	6,295	34,111	08/15/2035
047681-MX-6	ATLFAC 6.5 12/1/2028		12/26/2023	EXCHANGED	XXX	24,990,000	24,990,000	26,642,999	25,924,879		(114,320)		(114,320)		25,810,559		(820,559)	(820,559)	1,296,365	12/01/2028
047681-QU-8	ATLANTA & FULTON CNTY GA REC A		06/01/2023	BANK OF AMERICA	XXX	1,011,903	1,000,000	1,037,660	1,037,012		(623)		(623)		1,036,389		(24,486)	(24,486)	25,188	12/01/2047
088023-MA-1	BEVERLY HILLS CA UNIF SCH DIST		04/10/2023	BANK OF AMERICA	XXX	530,950	1,000,000	445,760	524,408		5,765		5,765		530,173		777	777		08/01/2038
088023-MB-9	BEVERLY HILLS CALIF UNI SCH DI		04/10/2023	BANK OF AMERICA	XXX	1,011,580	2,000,000	776,060	989,410		11,744		11,744		1,001,153		10,427	10,427		08/01/2039
088023-MC-7	BEVERLY HILLS CALIF UNI SCH DI		04/10/2023	RBC DAIN RAUSCHER	XXX	223,036	400,000	187,440	219,947		2,383		2,383		222,330		706	706		08/01/2037
13032U-D3-9	CA NPLH PIT 2022		04/12/2023	VARIOUS	XXX	946,860	1,000,000	976,430	977,420		256	38,917	(38,661)		938,760		8,100	8,100	15,295	06/01/2034
155431-AA-7	CENTRAL STORAGE TRUST		11/03/2023	SINKING FUND REDEMPTION	XXX	1,689,856	1,689,856	1,751,110	1,692,005		(2,149)		(2,149)		1,689,856				50,939	02/01/2038
160070-EC-8	SC CHARLESTON AIRPORT 2019		04/03/2023	VARIOUS	XXX	1,123,731	1,050,000	1,195,898	1,181,109		(691)	60,529	(61,220)		1,119,890		3,841	3,841	39,958	07/01/2043
167725-AC-4	CTA 6.899 12/01/2040		12/01/2023	SINKING FUND REDEMPTION	XXX	144,500	144,500	136,552	144,334		165		165		144,500				9,969	12/01/2040
16772P-BL-9	CHICAGO IL TRANSIT AUTH SALEST		04/03/2023	VARIOUS	XXX	1,114,280	1,000,000	1,276,270	1,200,408		(2,259)	76,499	(78,758)		1,121,650		(7,370)	(7,370)	21,356	12/01/2040
190335-KA-6	CA COAST CCD GO 2019F		06/27/2023	CITIGROUP GLOBAL MARKETS	XXX	1,286,250	3,000,000	1,256,700	1,291,577		27,777		27,777		1,319,353		(33,103)	(33,103)		08/01/2042
240361-JE-6	IL DEKALB & KANE CNTY SD 427		05/10/2023	VARIOUS	XXX	5,044,861	5,645,000	4,161,268	5,013,101		18,788	31,958	(13,170)		4,999,931		44,930	44,930		01/01/2027
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
249182-LU-8	CO DENVER AIR AMT 2018A		07/20/2023	VARIOUS	XXX	522,625	500,000	558,660	536,416		(2,316)	11,910	(14,226)		522,190		435	435	16,181	12/01/2038
249182-QT-6	CO DENVER AIRPORT 2022A SNR AMT		04/06/2023	VARIOUS	XXX	4,073,906	3,715,000	4,049,387	4,037,216		(4,483)	12,138	(16,621)		4,020,596		53,310	53,310	75,332	11/15/2041
249182-QV-1	CO DENVER AIRPORT 2022A SNR AMT		06/26/2023	JEFFERIES & COMPANY INC	XXX	4,211,240	4,000,000	4,300,280	4,289,400		(11,835)		(11,835)		4,277,564		(66,324)	(66,324)	123,889	11/15/2047
251129-5D-0	DETROIT MICH CITY SCH DIST		05/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	15,000	15,000	18,010	17,972		(40)		(40)		17,932		(2,932)	(2,932)	581	05/01/2039
26822L-GS-7	E 470 PUB HWY AUTH COLO REV		04/10/2023	VARIOUS	XXX	2,818,500	5,000,000	2,738,100	2,807,240		21,403	3,243	18,160		2,825,400		(6,900)	(6,900)		09/01/2035
271014-TU-6	CA EAST BAY MUD BAB 2010B		06/22/2023	WELLS FARGO	XXX	2,703,168	2,465,000	3,115,020	2,971,513		(11,508)		(11,508)		2,960,005		(256,837)	(256,837)	82,452	06/01/2040
282731-EC-8	EL CAMINO CA HOSP DIST		05/10/2023	VARIOUS	XXX	6,925,139	8,740,000	5,983,142	6,947,363		35,138	21,179	13,959		6,961,323		(36,184)	(36,184)		08/01/2030
282731-ED-6	EL CAMINO CA HOSP DIST		05/10/2023	BARCLAYS CAPITAL INC.	XXX	3,367,035	4,410,000	2,824,517	3,260,342		42,017		42,017		3,302,359		64,676	64,676		08/01/2031
31350A-CG-1	FREDDIE MAC MULTIFAM SER M-048		10/16/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000	5,000	5,036	5,030		(1)		(1)		5,028		(28)	(28)	131	01/15/2036
3137H6-L2-9	VA FREDDIE MAC MF CERT M-068		12/15/2023	VARIOUS	XXX	139,744	139,744	142,532	141,409		(96)		(96)		141,314		(1,570)	(1,570)	3,085	10/15/2036
3140LB-NF-6	FN BS1289		12/26/2023	VARIOUS	XXX	39,850	39,850	39,975	39,851		(1)		(1)		39,850				576	03/01/2051
35563C-AM-0	FMMHR 2015-R1 B2		11/27/2023	VARIOUS	XXX	82,969	82,969	89,503	83,075		(105)		(105)		82,969				2,220	10/25/2052
35563C-AV-0	FMMHR 2015-R1 B3		12/26/2023	VARIOUS	XXX	253,034	253,034	274,913	253,471		(437)		(437)		253,034				6,782	11/25/2052
357172-VA-0	FMTSCD 6.08 8/1/2026		08/01/2023	SINKING FUND REDEMPTION	XXX	55,000	55,000	55,000	55,000						55,000				3,344	08/01/2026
358266-CA-0	FRESNO COUNTY CALIFORNIA PENSION		08/15/2023	MATURITY	XXX	5,000,000	5,000,000	1,734,150	4,832,989		167,011		167,011		5,000,000					08/15/2023
37149#-AA-8	TALISKER FEE		12/29/2023	SINKING FUND REDEMPTION	XXX		996,102	1,020,905	1,020,324		(1,020,324)		(1,020,324)							12/01/2057

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
39081J-BF-4	GREAT LAKES WTR AUTH MICH WTR		07/19/2023	STIFEL NICOLAUS	XXX	4,578,499	4,330,000	4,815,739	4,528,079		(29,733)		(29,733)		4,498,346		80,152	80,152	239,954	07/01/2033
392274-2B-1	FL ORLANDO AVIATION 2019		05/09/2023	VARIOUS	XXX	7,397,531	7,430,000	8,326,430	8,060,495		(14,242)	603,177	(617,419)		7,443,077		(45,546)	(45,546)	181,622	10/01/2037
392274-2D-7	FL ORLANDO AVIATION 2019		05/09/2023	VARIOUS	XXX	2,710,840	2,750,000	3,058,770	2,967,459		(4,897)	230,960	(235,857)		2,731,603		(20,763)	(20,763)	67,222	10/01/2039
392274-Z9-0	FL ORLANDO AVIATION 2019		05/09/2023	VARIOUS	XXX	6,192,065	6,110,000	6,892,997	6,660,061		(11,405)	369,336	(380,741)		6,279,319		(87,254)	(87,254)	138,133	10/01/2035
413890-EM-2	TX HOUSTON SPORT SENIOR LIEN 2014A		07/19/2023	VARIOUS	XXX	803,800	2,000,000	556,500	795,625		15,333	15,219	114		795,740		8,060	8,060		11/15/2042
446222-TG-6	CA HUNTINGTON BEACH UNION HSD 2004		04/06/2023	VARIOUS	XXX	7,124,870	9,275,000	5,889,625	7,054,084		33,659	204,024	(170,365)		6,883,720		241,150	241,150		08/01/2032
446222-TJ-0	CA HUNTINGTON BEACH UNION HSD 2004		04/06/2023	VARIOUS	XXX	6,517,761	9,170,000	5,410,300	6,517,553		32,098	311,116	(279,018)		6,238,534		279,227	279,227		08/01/2034
45129Y-S4-9	ID HFA SFM 2019C		01/03/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	45,000	45,000	45,000	45,000						45,000				653	07/01/2039
452152-ZB-0	IL GO 2013		12/01/2023	VARIOUS	XXX	583,333	583,333	595,060	583,623		(290)		(290)		583,333				31,020	12/01/2038
45656R-CW-0	CA CITY INDUSTRY SALES TAX 2015A		04/12/2023	VARIOUS	XXX	729,930	750,000	782,183	763,552		(716)	27,206	(27,922)		735,630		(5,700)	(5,700)	27,268	01/01/2034
47232X-AA-6	JMHT 2010-SILL A		12/11/2023	SINKING FUND REDEMPTION	XXX	83,452	83,452	81,670	83,287		166		166		83,452				3,074	06/10/2055
495152-JK-7	KINSCD 1.26 12/1/2023		12/01/2023	MATURITY	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				50,400	12/01/2023
542433-GY-7	CA LONG BEACH USD 2008G		05/10/2023	JPMORGAN SECURITIES INC	XXX	1,331,286	1,710,000	1,062,132	1,239,941		17,012		17,012		1,256,953		74,333	74,333		08/01/2031
542433-GZ-4	CA LONG BEACH USD 2008G		07/19/2023	MESIROW FINANCIAL INC	XXX	1,699,615	2,290,000	1,360,924	1,591,976		33,910		33,910		1,625,886		73,729	73,729		08/01/2032
542433-ND-5	LONSCD 5.914 8/1/2025		08/01/2023	SINKING FUND REDEMPTION	XXX	1,295,000	1,295,000	1,295,000	1,295,000						1,295,000				76,586	08/01/2025
542433-QA-8	CA LONG BEACH USD 2008D-1		07/19/2023	VARIOUS	XXX	1,808,380	2,000,000	1,370,260	1,776,771		24,618	10,189	14,429		1,791,200		17,180	17,180		08/01/2026
542433-QB-6	CA LONG BEACH USD 2008D-1		07/19/2023	RBC DAIN RAUSCHER	XXX	2,175,475	2,500,000	1,617,100	2,129,534		41,803		41,803		2,171,337		4,138	4,138		08/01/2027
54438C-XL-1	LOS ANGELES CALIF CMNTY COLLEG		03/09/2023	MORGAN STANLEY	XXX	2,369,874	2,300,000	2,259,520	2,260,954		431		431		2,261,385		108,489	108,489	56,733	08/01/2036
544495-VX-9	LOSPWR 5.516 07/01/2027		06/26/2023	CITIGROUP GLOBAL MARKETS	XXX	5,397,621	5,255,000	5,255,000	5,255,000						5,255,000		142,621	142,621	287,450	07/01/2027
54627R-AL-4	LA UTILITIES RESTOR CORP 2022A		08/01/2023	SINKING FUND REDEMPTION	XXX	1,554,417	1,554,417	1,554,417	1,554,417						1,554,417				64,562	02/01/2029
564538-CU-8	CA MANTECA USD 2006		06/27/2023	VARIOUS	XXX	3,775,858	5,435,000	3,328,938	3,998,328		19,376	124,288	(104,912)		3,893,417		(117,559)	(117,559)		08/01/2033
56678P-AL-1	AZ HONOR HEALTH 2018A		01/26/2023	MF GLOBAL INC	XXX	380,713	350,000	392,704	376,749		(343)		(343)		376,406		4,307	4,307	7,243	09/01/2033
56678P-AN-7	AZ HONOR HEALTH 2018A		01/26/2023	MF GLOBAL INC	XXX	266,495	250,000	277,903	267,514		(224)		(224)		267,290		(795)	(795)	5,174	09/01/2035
56678P-AR-8	AZ HONOR HEALTH 2018A		04/03/2023	HILL	XXX	398,440	400,000	398,644	398,823		14		14		398,837		(397)	(397)	9,808	09/01/2038
575579-ZN-0	MA MBTA 2016		06/02/2023	TFC	XXX	1,258,050	1,500,000	1,039,590	1,256,269		17,560		17,560		1,273,829		(15,779)	(15,779)		07/01/2028
575579-ZQ-3	MASSACHUSETTS BAY TRANSN AUTH		01/26/2023	HILL	XXX	1,563,520	2,000,000	1,416,240	1,659,984		3,326		3,326		1,663,310		(99,790)	(99,790)		07/01/2030
575579-ZR-1	MA MASS BAY TRANSPORT AUTH 2016A		01/26/2023	HILL	XXX	1,732,889	2,300,000	1,571,636	1,851,205		3,812		3,812		1,855,017		(122,128)	(122,128)		07/01/2031
575579-ZS-9	MA MASS BAY TRANSPORT AUTH 2016A		01/26/2023	SUNTRUST ROBINSON HUMPHREY, INC	XXX	2,610,792	3,600,000	2,379,168	2,811,271		5,901		5,901		2,817,172		(206,380)	(206,380)		07/01/2032
57586N-YT-2	MA HFA MULTI-FAM 2015B		10/05/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	40,000	40,000	40,000	40,000						40,000				904	12/01/2035
592112-TL-0	TN MET NASHVILLE COUNTY GO 2018		03/09/2023	BREAN CAPITAL LLC	XXX	6,233,820	6,000,000	6,159,840	6,097,469		(3,231)		(3,231)		6,094,238		139,582	139,582	168,000	07/01/2034
592112-TP-1	TN MET NASHVILLE COUNTY GO 2018		04/03/2023	FHN	XXX	3,082,680	3,000,000	3,045,660	3,027,880		(1,202)		(1,202)		3,026,678		56,002	56,002	91,333	07/01/2037
59333M-H6-5	FL MIAMI-DADE SCHOOLS COP 2013A		05/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,106,070	1,015,310		(3,747)		(3,747)		1,011,563		(11,563)	(11,563)	25,000	05/01/2032
59333N-NK-5	MIAMI-DADE CNTY FLA		06/27/2023	VARIOUS	XXX	4,655,500	10,000,000	3,473,085	4,671,011		56,875	22,868	34,007		4,705,018		(49,518)	(49,518)		10/01/2040
59333N-NQ-2	FL MIAMI-DADE CNTY SPL OBLIG		07/19/2023	KEYBANC CAPITAL MARKETS	XXX	1,808,400	5,000,000	1,070,550	1,611,280		45,179		45,179		1,656,459		151,941	151,941		10/01/2045
594654-EU-5	MI MICHIGAN STATE HOUSING DEV AUTH		06/01/2023	SINKING FUND REDEMPTION	XXX	340,000	340,000	340,000	340,000						340,000				6,205	12/01/2039
60416S-W3-0	MN MINNESOTA HFA 2019G		01/03/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000	5,000	5,000	5,000						5,000				79	01/01/2040
605350-SN-1	MISSISSIPPI ST HOME CORP		05/10/2023	JPMORGAN SECURITIES INC	XXX	5,902,200	6,000,000	6,000,000	6,000,000						6,000,000		(97,800)	(97,800)	90,563	12/01/2034
60637B-VB-3	MO - MISSOURI HOUSING DEV COMMUNIT		12/01/2023	SINKING FUND REDEMPTION	XXX	5,000	5,000	5,000	5,000						5,000				150	11/01/2039
60637B-VD-9	MO - MISSOURI HOUSING DEV COMMUNIT		12/01/2023	SINKING FUND REDEMPTION	XXX	5,000	5,000	5,046	5,000						5,000				168	11/01/2049
60637B-WJ-5	MO MISSOURI HOUSING DEV COMM 2019C		12/01/2023	SINKING FUND REDEMPTION	XXX	5,000	5,000	5,000	5,000						5,000				150	11/01/2044
60637B-WL-0	MO MISSOURI HOUSING DEV COMM 2019C		09/12/2023	VARIOUS	XXX	1,298,235	1,725,000	1,725,000	1,725,000			243,035	(243,035)		1,481,965		(183,730)	(183,730)	46,474	11/01/2049
63968M-UT-4	NE INV FIN AUTH SFM 2019D		03/09/2023	MF GLOBAL INC	XXX	560,413	635,000	635,000	635,000						635,000		(74,587)	(74,587)	10,329	09/01/2042
641279-NT-7	NV ST HSG DIV 2019B		09/12/2023	VARIOUS	XXX	596,329	755,000	755,000	755,000			51,114	(51,114)		703,887		(107,557)	(107,557)	23,720	10/01/2044
641279-NV-2	NV ST HSG DIV 2019B		09/12/2023	VARIOUS	XXX	810,757	1,020,000	1,020,000	1,020,000			141,423	(141,423)		878,577		(67,820)	(67,820)	33,031	10/01/2049
646136-ES-6	NEW JERSEY ST TRANSN TR FD AUTH		06/27/2023	BANK OF AMERICA	XXX	15,967,000	20,000,000	12,592,000	15,722,210		271,281		271,281		15,993,491		(26,491)	(26,491)		12/15/2029
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
647201-FW-7	NM NEW MEXICO MTGE FIN AGCY 2019C		01/03/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	15,000	15,000	15,000	15,000						15,000				270	07/01/2044
647201-HA-3	NM NEW MEXICO MFA 2019D		01/03/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	10,000	10,000	10,000	10,000						10,000				163	07/01/2044
647201-HB-1	NM NEW MEXICO MFA 2019D		01/03/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	10,000	10,000	10,000	10,000						10,000				168	07/01/2049
649710-5X-7	NY TFA PIT 2013 I		05/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	3,250,000	3,250,000	3,616,243	3,264,566		(14,566)		(14,566)		3,250,000				81,250	05/01/2031
64972E-HJ-1	NY NYC HDC 2019		07/17/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	2,485,000	2,485,000	2,485,000	2,485,000						2,485,000				40,676	11/01/2039

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
64989K-GQ-3	NY POWER AUTHORITY 2007C		11/15/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	600,000	600,000	795,000	776,238		(8,086)		(8,086)		768,152		(168,152)	(168,152)	35,430	11/15/2037
64989K-LD-6	NY STATE POWER AUTHORITY 2020A		04/03/2023	VARIOUS	XXX	4,968,150	5,000,000	5,429,500	5,400,529		(1,923)	491,576	(493,499)		4,907,030		61,120	61,120	77,778	11/15/2045
649907-UA-8	NY DASNY SUNY DORMS 2013A		07/03/2023	VARIOUS	XXX	1,250,000	1,250,000	1,330,650	1,254,949		(4,949)		(4,949)		1,250,000				62,500	07/01/2026
64990F-PV-0	NEW YORK ST DORM AUTH ST PERS		06/22/2023	STIFEL NICOLAUS	XXX	980,600	1,000,000	991,820	992,429		108		108		992,536		(11,936)	(11,936)	34,556	02/15/2047
650035-TD-0	NYSDEV 5.77 3/15/2039		05/08/2023	LOOP CAPITAL MARKETS	XXX	1,049,740	1,000,000	1,241,890	1,192,272		(3,019)		(3,019)		1,189,254		(139,514)	(139,514)	37,665	03/15/2039
658909-VA-1	ND NORTH DAKOTA HOUSING 2019C		01/03/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	110,000	110,000	110,000	110,000						110,000				1,843	07/01/2042
66285W-BU-9	NORTH TEX TWY AUTH REV		03/09/2023	BANK OF AMERICA	XXX	2,858,730	3,500,000	2,463,825	2,871,797		19,000		19,000		2,890,796		(32,066)	(32,066)		01/01/2029
66285W-BW-5	TX NORTH TEXAS TOLLWAY AUTH 2008D		03/09/2023	BANK OF AMERICA	XXX	14,468,507	19,005,000	12,704,843	15,175,270		85,615		85,615		15,260,884		(792,378)	(792,378)		01/01/2031
66285W-BZ-8	NORTH TEX TWY AUTH REV		03/09/2023	BANK OF AMERICA	XXX	2,641,117	3,930,000	2,099,996	2,631,401		19,261		19,261		2,650,662		(9,545)	(9,545)		01/01/2034
66285W-CA-2	NORTH TEX TWY AUTH REV		06/28/2023	VARIOUS	XXX	12,331,190	19,000,000	9,719,450	12,208,578		75,229	106,897	(31,668)		12,176,910		154,280	154,280		01/01/2035
66285W-CB-0	NORTH TEX TWY AUTH REV		06/28/2023	VARIOUS	XXX	7,054,510	11,500,000	5,637,990	7,094,781		131,893		131,893		7,226,674		(172,164)	(172,164)		01/01/2036
671205-4E-9	OAK GROVE CA SCH DIST		06/05/2023	D.A DAVIDSON & CO	XXX	1,407,720	4,000,000	1,242,480	1,275,761		27,266		27,266		1,303,027		104,693	104,693		06/01/2046
672325-P2-7	OAKLAND CALIF UNI SCH DIST ALA		04/12/2023	VARIOUS	XXX	1,656,700	2,000,000	1,645,060	1,658,620		3,723	24,923	(21,200)		1,637,420		19,280	19,280	38,990	08/01/2034
673588-ER-6	MI OAKLAND UNIV 2013A		01/26/2023	WELLS FARGO	XXX	1,271,504	1,300,000	1,300,000	1,300,000						1,300,000		(28,496)	(28,496)	10,210	05/15/2026
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
678535-4C-6	OK OKLAHOMA CITY AIR AMT		04/06/2023	VARIOUS	XXX	1,042,330	1,000,000	1,071,790	1,064,484		(324)	28,900	(29,224)		1,035,260		7,070	7,070	38,889	07/01/2043
67886M-RY-7	OKLAHOMA ST HSG FIN AGY SF MTG		03/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	25,000	25,000	25,000	25,000						25,000				228	09/01/2039
678908-4C-5	OKLAHOMA ST DEV FIN AUTH		11/01/2023	SINKING FUND REDEMPTION	XXX	943,425	943,425	925,321	941,510		1,916		1,916		943,425				31,778	05/01/2037
686053-DR-7	OR SCH BD PENSION		06/30/2023	SINKING FUND REDEMPTION	XXX	1,867,292	1,867,292	1,893,546	1,868,976		(1,684)		(1,684)		1,867,292				51,612	06/30/2028
686053-HD-4	OREGON SCH BRDS ASSN		06/30/2023	SINKING FUND REDEMPTION	XXX	654,076	654,076	608,291	650,692		3,384		3,384		654,076				18,370	06/30/2028
692020-VZ-0	CA OXNARD SD 2006B		05/10/2023	VARIOUS	XXX	2,766,554	3,650,000	2,409,000	2,872,893		13,386	103,812	(90,426)		2,782,468		(15,914)	(15,914)		08/01/2031
696624-BA-2	CA PALM DESERT RDA 2017B		07/12/2023	VARIOUS	XXX	1,413,360	1,500,000	1,475,640	1,487,954		975	76,259	(75,284)		1,412,670		690	690	41,271	10/01/2027
726008-CW-3	CA PLACER UNION HSD		05/10/2023	VARIOUS	XXX	6,735,696	8,800,000	5,808,000	6,926,427		32,274	211,653	(179,379)		6,747,048		(11,352)	(11,352)		08/01/2031
735389-V8-8	PORT OF SEATTLE WA REVENUE		04/06/2023	VARIOUS	XXX	1,085,910	1,000,000	1,102,310	1,098,977		(1,439)	23,567	(25,006)		1,073,970		11,940	11,940	33,333	08/01/2042
736746-YY-8	OR PORTLAND REDEV 2022A GRC		04/03/2023	VARIOUS	XXX	1,914,800	2,000,000	2,000,000	2,000,000			45,360	(45,360)		1,954,640		(39,840)	(39,840)	31,484	06/15/2042
752123-JH-3	RANCHO CUCAMONGA CALIF REDEV AGY T		09/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	75,000	75,000	85,781	82,468		(448)		(448)		82,019		(7,019)	(7,019)	4,697	09/01/2031
767781-CD-7	RITSCD 1.25 3/1/2025		03/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	1,135,000	1,135,000	1,135,000	1,135,000						1,135,000				7,094	03/01/2025
785870-RR-9	CA SACRAMENTO CITY USD 2007		05/10/2023	VARIOUS	XXX	7,179,855	9,860,000	6,251,240	7,499,034		36,097	252,634	(216,537)		7,282,497		(102,643)	(102,643)		07/01/2032
787642-W8-6	STSSCD 1.25 3/1/25		03/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	1,310,000	1,310,000	1,310,000	1,310,000						1,310,000				8,188	03/01/2025
796711-C3-1	CA SAN BERNARDINO CITY USD 2012A		04/03/2023	HILL	XXX	574,299	575,000	572,844	573,113		17		17		573,130		1,169	1,169	15,589	08/01/2042
796711-VC-0	CA SAN BERNARDINO CITY USD 2012A		08/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	825,000	825,000	801,372	810,230		704		704		810,934		14,066	14,066	41,250	08/01/2032
796720-GZ-7	CA SAN BERNARDINO CCD		06/27/2023	VARIOUS	XXX	2,832,600	4,000,000	2,388,360	2,903,550		14,686	41,156	(26,470)		2,877,080		(44,480)	(44,480)		08/01/2033
79730W-BQ-2	CA SAN DIEGO REDEV 2017B		07/12/2023	VARIOUS	XXX	2,829,930	3,000,000	2,936,940	2,969,162		2,550	163,142	(160,592)		2,808,570		21,360	21,360	88,031	09/01/2027
797355-B2-9	SDGSCD 0 3/15/2023		03/15/2023	MATURITY	XXX	15,000,000	15,000,000	15,000,000	15,000,000						15,000,000					03/15/2023
797355-M5-0	SAN DIEGO CALIF UNI SCH DIST		04/05/2023	SMITH BARNEY	XXX	1,013,565	1,500,000	768,465	945,065		9,654		9,654		954,719		58,846	58,846		07/01/2035
797355-M9-2	SAN DIEGO CALIF UNI SCH DIST		04/03/2023	BARCLAYS CAPITAL INC	XXX	1,074,960	2,000,000	935,460	956,602		11,230		11,230		967,832		107,128	107,128		07/01/2039
797398-EJ-9	SDAGFAC 6.029 8/15/2026		08/15/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	315,000	315,000	306,377	312,545		385		385		312,930		2,070	2,070	18,991	08/15/2026
79766D-LZ-0	CA SAN FRANCISCO AIR AMT 2019A		03/09/2023	BREAN CAPITAL LLC	XXX	1,045,280	1,000,000	1,128,950	1,111,456		(969)		(969)		1,110,488		(65,208)	(65,208)	18,333	05/01/2039
79768H-AL-2	SAN FRANCISCO CALIF CITY & CNTY PU		06/22/2023	LOOP CAPITAL MARKETS	XXX	2,150,560	2,000,000	2,344,180	2,269,676		(5,740)		(5,740)		2,263,936		(113,376)	(113,376)	85,683	10/01/2040
79770G-GV-2	CA SAN FRANCISCO REDEV 2L 2017D		04/12/2023	VARIOUS	XXX	369,676	400,000	394,372	396,806		87	26,209	(26,122)		370,684		(1,008)	(1,008)	8,785	08/01/2028
798136-YF-8	CA SAN JOSE AIRPORT 2021C		04/03/2023	VARIOUS	XXX	1,607,740	2,000,000	1,623,360	1,635,491		3,298	20,289	(16,991)		1,618,500		(10,760)	(10,760)	35,191	03/01/2036
798170-AM-8	CA SAN JOSE REDEV AGENCY 2017AT		05/08/2023	SAMUEL A RAMIREZ & CO, INC	XXX	3,788,087	4,050,000	3,924,100	3,970,653		3,845		3,845		3,974,498		(186,411)	(186,411)	102,009	08/01/2029
798186-VP-4	SAN JOSE CALIF UNI SCH DIST SA		03/09/2023	CITIGROUP GLOBAL MARKETS	XXX	8,043,253	10,035,000	6,475,586	7,840,947		51,187		51,187		7,892,133		151,120	151,120		08/01/2030
798186-YX-4	CA SAN JOSE USD GO 2012B		08/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				39,240	08/01/2029
798755-BW-3	CA SAN MARCOS USD 2010A		05/10/2023	VARIOUS	XXX	2,985,560	4,000,000	2,466,240	3,001,260		15,031	3,651	11,380		3,012,640		(27,080)	(27,080)		08/01/2032
799038-GK-4	SAN MATEO CNTY CALIF CMNTY COL		03/30/2023	BARCLAYS CAPITAL INC	XXX	4,086,809	6,105,000	3,006,041	3,756,856		36,982		36,982		3,793,838		292,971	292,971		09/01/2035
802385-SY-1	CA SANTA MONICA CCD 2022 B1		04/03/2023	VARIOUS	XXX	1,744,873	1,750,000	1,791,068	1,788,912		(539)	20,996	(21,535)		1,767,378		(22,505)	(22,505)	78,750	08/01/2042
828641-UF-5	CA SIMI VALLEY USD 2004C		03/09/2023	BANK OF AMERICA	XXX	2,337,210	3,000,000	1,950,300	2,269,221		16,702		16,702		2,285,923		51,287	51,287		08/12/2030
85231L-AE-5	STLSCD 1.25 2/15/2025		02/15/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	990,000	990,000	990,000	990,000						990,000				6,188	02/15/2025
85473T-BL-8	CA STANTON REDEV 2016C		04/03/2023	RBC DAIN RAUSCHER	XXX	1,053,460	1,000,000	1,088,330	1,038,836		(2,413)		(2,413)		1,036,423		17,037	17,037	17,222	12/01/2040
880461-C9-7	TN TENNESSEE HSG DEV AUTH 2019		09/12/2023	VARIOUS	XXX	3,420,050	4,685,000	4,685,000	4,685,000			1,005,870	(1,005,870)		3,679,131		(259,081)	(259,081)	168,152	07/01/2049

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
880461-G6-9	TN HOUSING 2019		09/12/2023	VARIOUS	XXX	1,612,563	2,010,000	2,010,000	2,010,000			230,527	(230,527)		1,779,473		(166,910)	(166,910)	70,110	07/01/2039
880461-YK-8	TN TENNESSEE HSG DEV AGCY 2019-1		04/05/2023	VARIOUS	XXX	1,423,800	1,440,000	1,530,000	1,519,358		(609)	104,079	(104,688)		1,414,670		9,130	9,130	10,163	07/01/2039
882723-7T-0	TX UTGO 2017		04/05/2023	VARIOUS	XXX	4,813,050	5,000,000	5,000,000	5,000,000			235,900	(235,900)		4,764,100		48,950	48,950	92,426	10/01/2029
882750-PJ-5	TXSHSG 3.9 07/01/2044		06/28/2023	VARIOUS	XXX	632,125	650,000	650,000	650,000			7,157	(7,157)		642,844		(10,719)	(10,719)	25,280	07/01/2044
88275F-RA-9	TX DEPT OF HOUSING		12/26/2023	SINKING FUND REDEMPTION	XXX	5,000	5,000	5,351	5,013		(13)		(13)		5,000				168	09/01/2039
88275F-RB-7	TX DEPT OF HOUSING		09/11/2023	VARIOUS	XXX	750,792	825,000	845,097	843,299		(94)	55,018	(55,112)		788,187		(37,395)	(37,395)	29,794	09/01/2044
88275F-RC-5	TX DEPT OF HOUSING		12/26/2023	SINKING FUND REDEMPTION	XXX	25,000	25,000	25,674	25,013		(13)		(13)		25,000				934	09/01/2049
88880L-AW-3	TOBACCO SETTLEMENT FIN AUTH WE		12/01/2023	VARIOUS	XXX	10,000	10,000	10,162	10,074		(10)		(10)		10,064		(64)	(64)	366	06/01/2049
899042-AC-9	MA TUFTS MEDICAL CENTER 2013 TXB		07/17/2023	CANTOR FITZGERALD & CO	XXX	6,197,220	6,000,000	5,913,120	5,936,912		1,996		1,996		5,938,908		258,312	258,312	441,000	01/01/2038
91417K-5T-4	CO UNIV COLORADO 2020B-2		08/02/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	440,152	440,152	264,316	264,775		1,815		1,815		266,590		173,562	173,562	7,836	06/01/2048
914353-D9-5	IL UNIV OF ILLINOIS HEALTH 2013		10/25/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	600,000	600,000	616,854	601,598		(1,598)		(1,598)		600,000				38,400	10/01/2031
928120-3Z-8	VA MFH 2012D		04/03/2023	VARIOUS	XXX	968,780	1,000,000	1,000,000	1,000,000			19,750	(19,750)		980,250		(11,470)	(11,470)	21,324	10/01/2032
938429-W8-6	OR BEAVERTON SD 48J 2022A		04/10/2023	BARCLAYS CAPITAL INC	XXX	1,116,980	2,000,000	1,049,100	1,070,608		13,064		13,064		1,083,672		33,308	33,308		06/15/2037
938429-W9-4	OR BEAVERTON SD 48J 2022A		06/23/2023	BANK OF AMERICA	XXX	516,750	1,000,000	496,910	507,260		11,008		11,008		518,269		(1,519)	(1,519)		06/15/2038
938429-X2-8	OR BEAVERTON SD 48J 2022A		06/23/2023	BANK OF AMERICA	XXX	979,680	2,000,000	940,160	960,052		21,163		21,163		981,215		(1,535)	(1,535)		06/15/2039
938429-X3-6	OR BEAVERTON SD 48J 2022A		06/23/2023	BANK OF AMERICA	XXX	926,860	2,000,000	886,640	905,732		20,320		20,320		926,051		809	809		06/15/2040
938429-X4-4	OR BEAVERTON SD 48J 2022A		06/23/2023	BANK OF AMERICA	XXX	873,380	2,000,000	834,860	853,150		19,473		19,473		872,623		757	757		06/15/2041
938429-X5-1	OR BEAVERTON SD 48J 2022A		06/23/2023	BANK OF AMERICA	XXX	827,000	2,000,000	789,460	806,941		18,616		18,616		825,557		1,443	1,443		06/15/2042
938429-Y3-5	OR BEAVERTON SD 48J 2022A		06/23/2023	CROSSROADS	XXX	1,783,200	6,000,000	1,697,460	1,736,717		42,570		42,570		1,779,287		3,913	3,913		06/15/2048
93976A-AH-5	WASFAC 6.79 7/1/2040		07/03/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	535,000	535,000	535,000	535,000						535,000				36,327	07/01/2040
941247-N2-0	WAT 7.089 12/1/2038		12/01/2023	SINKING FUND REDEMPTION	XXX	780,000	780,000	780,000	780,000						780,000				55,294	12/01/2038
950732-SL-2	WENSCD 7.23 3/15/2024		03/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	715,000	715,000	715,000	715,000						715,000				2,860	03/01/2024
956622-N3-4	WV UNIV HEALTH SYSTEM 2017A		04/03/2023	JPMORGAN SECURITIES INC	XXX	1,150,138	1,100,000	1,195,106	1,145,873		(2,501)		(2,501)		1,143,372		6,766	6,766	18,944	06/01/2035
957366-BR-7	WCHMED 8.572 11/1/2040		01/17/2023	WELLS FARGO	XXX	1,061,100	1,000,000	1,023,750	1,019,486		(28)		(28)		1,019,459		41,641	41,641	18,573	11/01/2040
957366-BS-5	WCHMED 8.572 11/1/2040		01/17/2023	WELLS FARGO	XXX	12,733,200	12,000,000	13,683,150	13,428,827		(2,282)		(2,282)		13,426,546		(693,346)	(693,346)	222,872	11/01/2040
966782-SP-0	CA WHITTIER UHSD 2016		04/10/2023	VARIOUS	XXX	3,273,775	4,250,000	2,676,353	3,247,213		17,013	21,688	(4,675)		3,242,538		31,238	31,238		08/01/2031
966782-SQ-8	CA WHITTIER UHSD 2016		03/09/2023	BARCLAYS CAPITAL INC	XXX	1,223,023	1,750,000	1,058,120	1,288,502		8,258		8,258		1,296,760		(73,738)	(73,738)		08/01/2032
966782-SS-4	CA WHITTIER UHSD 2016		01/26/2023	UMB	XXX	1,255,096	1,850,000	1,031,190	1,263,347		3,355		3,355		1,266,703		(11,607)	(11,607)		08/01/2034
BGH3B8-6S-3	NORTH SHORE LONG IS JEW 4.2 01MAY30		06/26/2023	SINKING FUND REDEMPTION	XXX	445,920	445,920	445,920	445,920						445,920				9,364	05/01/2030
62582P-AA-8	MUNICH RE CO	D	06/22/2023	HSBC SECURITIES, INC	XXX	4,025,000	4,000,000	4,000,000	4,000,000						4,000,000		25,000	25,000	139,042	05/23/2042
3132DW-FU-2	FR SD8279		12/26/2023	VARIOUS	XXX	2,049,274	2,049,274	2,047,993	2,043,783		5,491		5,491		2,049,274				64,346	11/01/2052
3132DW-G9-8	FR SD8324		12/01/2023	MBS PAYDOWN	XXX	495,424	495,424	499,445			(91)		(91)		495,424				7,929	05/01/2053
31339W-NA-0	FHLMC SERIES 2439 CLASS LH		12/01/2023	MBS PAYDOWN	XXX	174,004	174,004	169,407	173,767		237		237		174,004				5,785	04/15/2032
3133KQ-FT-8	FR RA8278		12/01/2023	MBS PAYDOWN	XXX	223,786	223,786	223,017			16		16		223,786				4,095	12/01/2052
3133KR-FG-4	FR RA9167		12/01/2023	MBS PAYDOWN	XXX	96,395	96,395	95,733			3		3		96,395				1,068	06/01/2053
3133TE-3N-2	FHLMC SERIES 2054 CLASS PE		12/01/2023	MBS PAYDOWN	XXX	111,298	111,298	107,479	111,037		262		262		111,298				3,817	05/15/2028
3133TH-G8-4	FHLMC SERIES 2102 CLASS PE		12/01/2023	VARIOUS	XXX	123,746	123,746	119,855	123,513		233		233		123,746				4,588	12/15/2028
3133TH-K8-9	FHLMC SERIES 2103 CLASS PS		12/01/2023	MBS PAYDOWN	XXX	76,086	76,086	74,636	75,986		100		100		76,086				2,698	12/15/2028
3136A0-EK-9	FNR 2011-81 GZ		12/01/2023	VARIOUS	XXX	119,302	119,302	116,529	119,229		74		74		119,302				8,506	08/25/2041
3136A0-RX-7	FNR 2011-80 ZA		12/01/2023	MBS PAYDOWN	XXX	939,354	939,354	865,768	937,059		2,295		2,295		939,354				20,315	08/25/2041
3136A1-C8-6	FNR 2011-101 NB		12/01/2023	MBS PAYDOWN	XXX	133,857	133,857	133,857	133,857						133,857				3,130	10/25/2041
3136A1-ZD-0	FNR 2011-101 CB		12/01/2023	MBS PAYDOWN	XXX	539,800	539,800	538,113	539,717		83		83		539,800				11,785	10/25/2041
3136A7-JB-9	FNR 2012-67 MZ		12/01/2023	VARIOUS	XXX	72,555	72,555	72,358	72,548		7		7		72,555				3,845	07/25/2042
3136A8-D6-4	FNR 2012-103 ZC		12/01/2023	MBS PAYDOWN	XXX	237,674	237,674	229,492	237,204		469		469		237,674				4,564	09/25/2042
3136AE-4P-9	FNR 2013-71 ZA		12/26/2023	MBS PAYDOWN	XXX	785,166	785,166	758,652	782,044		3,122		3,122		785,166				14,108	05/01/2043
3136AE-5X-1	FNR 2013-74 ZH		12/01/2023	MBS PAYDOWN	XXX	611,890	611,890	553,389	608,276		3,613		3,613		611,890				10,234	05/01/2043
3136AE-S3-2	FNMA 13-52J		12/01/2023	MBS PAYDOWN	XXX	216,562	216,562	210,675	216,427		136		136		216,562				3,648	06/25/2043
3136AF-AE-4	FNR 2013-79 EZ		12/01/2023	MBS PAYDOWN	XXX	928,454	928,454	876,127	926,162		2,292		2,292		928,454				18,421	07/25/2043
3136AF-AK-0	FNR 2013-79 QZ		12/01/2023	MBS PAYDOWN	XXX	337,322	337,322	319,187	336,677		645		645		337,322				6,075	07/25/2043
3136AF-VT-8	FNR 2013-66 MB		12/01/2023	MBS PAYDOWN	XXX	95,741	95,741	90,236	95,460		280		280		95,741				2,251	11/01/2042
3136AF-YY-4	FNR 2013-80 VZ		12/26/2023	VARIOUS	XXX	1,724,200	1,724,200	1,668,234	1,718,029		6,172		6,172		1,724,200				96,387	08/25/2043
3136AG-MJ-8	FNR 2013-108 VZ		12/01/2023	MBS PAYDOWN	XXX	540,379	540,379	532,872	540,124		255		255		540,379				8,756	10/25/2043
3136AG-NP-3	FNR 2013-103 GZ		12/01/2023	MBS PAYDOWN	XXX	898,659	898,659	796,547	893,284		5,375		5,375		898,659				14,043	10/25/2033
3136AG-P8-9	FNR 2013-114 Z		12/01/2023	MBS PAYDOWN	XXX	3,056,141	3,056,141	2,714,112	2,991,980		64,161		64,161		3,056,141				49,569	03/25/2040
3136AH-VS-6	FNR 2013-136 CZ		12/01/2023	VARIOUS	XXX	587,602	587,602	496,201	583,215		4,387		4,387		587,602				15,425	12/01/2043

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
3136AP-3A-8	FNR 2015-64 AZ		12/01/2023	VARIOUS	XXX	1,163,604	1,163,604	1,162,377	1,162,517		1,087		1,087		1,163,604				36,186	09/25/2045
3136AP-CW-0	FNR 2015-47 AY		12/01/2023	MBS PAYDOWN	XXX	236,137	236,137	218,704	235,550		587		587		236,137				3,582	07/01/2045
3136AQ-AN-0	FNR 2015-72 ZA		12/01/2023	MBS PAYDOWN	XXX	576,642	576,642	553,746	575,931		710		710		576,642				10,199	10/25/2045
3136AR-J3-3	FNMA 16-22		12/26/2023	MBS PAYDOWN	XXX	53,026	53,026	52,836	52,924		102		102		53,026				1,093	04/25/2046
3136AS-A9-7	FNR 2016-41 MZ		12/01/2023	VARIOUS	XXX	193,125	193,125	190,576	193,057		68		68		193,125				6,738	07/25/2046
3136AS-CT-1	FNMA 16-24		12/26/2023	MBS PAYDOWN	XXX	298,935	298,935	298,624	298,453		482		482		298,935				4,885	05/25/2046
3136AU-4D-0	FNR 2017-8 BZ		12/01/2023	VARIOUS	XXX	230,460	230,460	207,021	229,772		687		687		230,460				7,256	02/25/2047
3136AU-YU-9	FNR 2016-94 ZA		12/26/2023	MBS PAYDOWN	XXX	355,473	355,473	348,728	354,616		857		857		355,473				7,503	12/25/2046
3136AV-JB-6	FNR 2017-4 ZC		12/01/2023	MBS PAYDOWN	XXX	702,081	702,081	702,081	702,081						702,081				14,549	02/25/2047
3136AW-5S-2	FNR 17-52 KZ		12/01/2023	MBS PAYDOWN	XXX	562,619	562,619	552,681	561,959		659		659		562,619				11,635	07/01/2047
3136AW-A9-8	FNR 2017-45 ZK		12/26/2023	MBS PAYDOWN	XXX	17,285	17,285	15,741	17,175		110		110		17,285				520	06/01/2047
3136AW-HZ-3	FNR 2017-39 CY		12/01/2023	MBS PAYDOWN	XXX	79,940	79,940	74,606	79,850		89		89		79,940				1,523	05/01/2047
3136AW-Z7-5	FNR 2017-51 EZ		12/01/2023	MBS PAYDOWN	XXX	356,293	356,293	331,444	355,588		705		705		356,293				6,670	07/25/2047
3136AX-GA-7	FNR 2017-49 ZC		12/01/2023	VARIOUS	XXX	1,560,025	1,560,025	1,517,704	1,557,608		2,417		2,417		1,560,025				96,251	07/25/2047
3136AX-YN-9	FNR 2017-61 TZ		12/26/2023	MBS PAYDOWN	XXX	839,534	839,534	782,133	836,721		2,813		2,813		839,534				18,165	08/25/2047
3136AY-YZ-0	FNR 2017-90 ZD		12/01/2023	MBS PAYDOWN	XXX	275,845	275,845	275,091	275,820		24		24		275,845				5,501	11/01/2047
3136B1-T7-9	FNR 2018-38 VZ		12/01/2023	VARIOUS	XXX	128,544	128,544	128,509	128,544						128,544				4,904	06/25/2048
3136B2-GE-6	FNR 2018-45 ZD		12/01/2023	VARIOUS	XXX	983,511	983,511	925,897	981,055		2,457		2,457		983,511				35,383	06/25/2048
3136B2-SB-9	FNR 2018-47 GZ		12/01/2023	VARIOUS	XXX	250,040	250,040	237,738	249,501		539		539		250,040				6,658	07/25/2048
3136B2-UE-0	FNR 2018-55 LZ		12/01/2023	VARIOUS	XXX	362,087	362,087	329,544	361,123		964		964		362,087				7,251	08/01/2048
3136B2-YL-0	FNR 2018-54 LZ		12/01/2023	MBS PAYDOWN	XXX	141,224	141,224	133,338	140,992		232		232		141,224				2,964	08/25/2048
3136B3-BL-3	FNR 2018-70 CZ		12/01/2023	VARIOUS	XXX	638,384	638,384	620,378	637,706		679		679		638,384				70,879	10/25/2048
3136B3-DT-4	FNR 2018-73 BZ		12/01/2023	MBS PAYDOWN	XXX	436,251	436,251	416,712	435,396		855		855		436,251				5,155	10/25/2048
3136B3-GN-4	FNR 2018-76 ZB		12/01/2023	MBS PAYDOWN	XXX	215,394	215,394	194,666	214,700		694		694		215,394				3,642	10/25/2048
3136B3-MM-9	FNR 18-84 ZA		12/01/2023	MBS PAYDOWN	XXX	366,483	366,483	328,868	365,667		816		816		366,483				6,480	11/01/2048
3136B3-MV-9	FNR 18-84 ZD		12/01/2023	MBS PAYDOWN	XXX	269,185	269,185	245,657	268,482		703		703		269,185				4,254	11/01/2048
3136B7-JB-8	FNR 2019-72 ZL		12/01/2023	MBS PAYDOWN	XXX	144,076	144,076	142,582	144,040		37		37		144,076				2,394	12/25/2049
3136B7-V2-4	FNR 2019-82 HZ		12/01/2023	MBS PAYDOWN	XXX	520,624	520,624	519,386	520,573		51		51		520,624				10,448	01/25/2050
3136B8-HA-0	FNR 2020-3 JZ		12/01/2023	MBS PAYDOWN	XXX	248,145	248,145	246,784	248,115		30		30		248,145				3,837	02/25/2050
3136B8-HM-4	FNR 2020-3 AZ		12/26/2023	MBS PAYDOWN	XXX	80,165	80,165	79,638	80,016		150		150		80,165				1,240	12/01/2049
3137A0-K9-5	FHR 3695 JG		12/01/2023	MBS PAYDOWN	XXX	177,542	177,542	177,743	177,549		(7)		(7)		177,542				4,423	07/15/2040
3137A5-P2-4	FNR 3795 VZ		09/27/2023	VARIOUS	XXX	713,394	772,332	668,032	727,892		2,486	2,721	(235)		727,656		(14,263)	(14,263)	24,284	01/15/2041
3137A7-UU-2	FHR 3828 LZ		12/01/2023	VARIOUS	XXX	538,430	538,430	517,362	537,697		734		734		538,430				8,340	03/15/2041
3137A9-Y2-6	FHR 3835 ZV		12/01/2023	VARIOUS	XXX	613,254	613,254	599,661	612,782		472		472		613,254				12,719	04/15/2041
3137AJ-AY-0	FHR 3955 Z		09/19/2023	PRIOR YEAR INCOME	XXX														22,655	11/15/2041
3137AN-ST-3	FHR 4027 PY		12/01/2023	MBS PAYDOWN	XXX	1,042,718	1,042,718	1,065,528	1,043,204		(486)		(486)		1,042,718				26,469	04/15/2042
3137B1-3E-0	FHR 4182 ZK		09/19/2023	PRIOR YEAR INCOME	XXX														11,576	03/15/2043
3137B2-NF-3	FHR 4219 JZ		12/15/2023	MBS PAYDOWN	XXX	286,110	286,110	275,955	285,375		734		734		286,110				5,012	05/15/2043
3137B3-6D-5	FHR 4215 ZK		12/01/2023	MBS PAYDOWN	XXX	366,184	366,184	346,058	365,037		1,147		1,147		366,184				7,250	06/15/2043
3137B3-A3-2	FHR 4230 Z		12/01/2023	VARIOUS	XXX	221,122	221,122	171,042	219,399		1,722		1,722		221,122				10,155	07/15/2043
3137B3-RV-2	FHR 4235 BC		12/15/2023	MBS PAYDOWN	XXX	503,895	503,895	433,349	498,546		5,349		5,349		503,895				6,670	08/15/2028
3137B4-KX-3	FHR 4253 PB		12/01/2023	MBS PAYDOWN	XXX	200,771	200,771	187,721	200,517		255		255		200,771				4,076	08/15/2041
3137B4-RQ-1	FHR 4249 GW		12/01/2023	MBS PAYDOWN	XXX	140,363	140,363	129,968	139,894		469		469		140,363				2,187	10/15/2041
3137B6-LL-3	FHR 4285 PB		12/01/2023	MBS PAYDOWN	XXX	362,334	362,334	363,353	362,354		(20)		(20)		362,334				7,744	11/15/2043
3137BL-EX-2	FHLMC 45-10		12/01/2023	VARIOUS	XXX	3,346,989	3,608,158	3,605,267	3,605,336		11		11		3,605,347		(258,357)	(258,357)	23,706	09/15/2045
3137BR-ER-2	FHR 4607 HB		12/01/2023	VARIOUS	XXX	885,242	885,242	863,457	884,559		683		683		885,242				12,127	08/01/2046
3137BS-YV-9	FHR 4630 ZL		12/15/2023	MBS PAYDOWN	XXX	169,998	169,998	152,494	169,322		676		676		169,998				3,575	11/15/2046
3137BV-BA-3	FHR 4656 B		12/01/2023	VARIOUS	XXX	1,738,039	1,839,123	1,751,477	1,789,601		759		759		1,790,360		(52,321)	(52,321)	18,443	02/15/2047
3137BV-QS-8	FHR 4657 TZ		12/01/2023	MBS PAYDOWN	XXX	1,056,917	1,056,917	1,056,917	1,056,917						1,056,917				19,604	02/15/2047
3137BW-RN-6	FHR 4664 TZ		12/01/2023	VARIOUS	XXX	1,451,369	1,451,369	1,348,738	1,447,686		3,683		3,683		1,451,369				33,183	03/15/2047
3137BY-5W-6	FHR 4680 BQ		12/01/2023	MBS PAYDOWN	XXX	20,486	20,486	19,872	20,469		17		17		20,486				468	05/15/2047
3137F1-7F-9	FHR 4693 TZ		12/01/2023	VARIOUS	XXX	258,705	258,705	243,445	258,458		248		248		258,705				10,576	06/15/2047
3137F2-ZW-9	FHR 4711 CZ		12/01/2023	VARIOUS	XXX	646,453	646,453	636,597	646,129		324		324		646,453				22,944	08/15/2047
3137F3-K6-0	FHR 4768 ZH		12/01/2023	MBS PAYDOWN	XXX	266,896	266,896	240,588	266,306		590		590		266,896				4,342	03/01/2048
3137F5-3A-5	FHR 4791 ZB		12/01/2023	VARIOUS	XXX	555,233	555,233	555,481	555,233						555,233				14,853	03/15/2048
3137FB-YC-4	FHR 4734 Z		12/01/2023	VARIOUS	XXX	412,554	412,554	383,175	411,723		831		831		412,554				21,987	12/01/2047
3137FC-4R-2	FHR 4738 LZ		12/15/2023	VARIOUS	XXX	983,647	983,647	917,238	980,297		3,351		3,351		983,647				15,037	12/01/2047
3137FD-DG-4	FHR 4750 KZ		12/15/2023	VARIOUS	XXX	458,154	458,154	457,796	457,727		427		427		458,154				17,156	01/01/2048
3137FG-3P-8	FHR 4801 ZN		12/01/2023	MBS PAYDOWN	XXX	2,275,680	2,275,680	2,272,361	2,275,508		173		173		2,275,680				47,388	05/15/2048

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
3137FG-5H-4	FHR 4796 NZ		12/01/2023	VARIOUS	XXX	880,094	880,094	880,094	880,094						880,094				63,631	05/15/2048
3137FJ-C2-3	FHR 4833 VZ		12/01/2023	VARIOUS	XXX	175,889	175,889	171,095	175,618		271		271		175,889				7,192	09/15/2048
3137FQ-HA-4	FHR 4933 LZ		12/01/2023	MBS PAYDOWN	XXX	152,592	152,592	152,235	152,585		7		7		152,592				1,609	12/25/2049
3137G1-BU-0	FWLS 2017-SC02 1A2		12/01/2023	MBS PAYDOWN	XXX	78,939	78,939	73,943	78,854		84		84		78,939				1,206	05/25/2047
3137H2-5X-8	FHR 5144 BZ		09/27/2023	MBS PAYDOWN	XXX	5,042	5,042	4,633	5,029		12		12		5,042				72	07/01/2051
3137H6-S3-0	FHR 5214 CZ		09/19/2023	PRIOR YEAR INCOME	XXX														2,372	04/25/2052
3137H7-N2-5	FHR 5233 DZ		11/27/2023	VARIOUS	XXX	351,913	351,913	350,872	351,722		190		190		351,913				11,961	10/25/2044
3137H9-RZ-4	FHR 5297 DZ		12/01/2023	MBS PAYDOWN	XXX	697,335	697,335	694,294			138		138		697,335				20,551	03/25/2053
3138LH-MA-9	FN AN4852		12/01/2023	MBS PAYDOWN	XXX	19,309	19,309	19,913	19,319		(10)		(10)		19,309				414	03/01/2047
31393G-3L-6	FHLMC SERIES 2531 CLASS Z		12/01/2023	MBS PAYDOWN	XXX	223,348	223,348	212,864	223,033		315		315		223,348				6,596	12/15/2032
31393T-3S-3	FNMA SERIES 2003-111 CLASS SG		12/01/2023	MBS PAYDOWN	XXX	462,357	462,357	403,124	460,100		2,257		2,257		462,357				13,014	12/25/2032
31393T-U6-1	FNMA SERIES 2003-109 CLASS SA		12/25/2023	MBS PAYDOWN	XXX	403,561	403,561	367,066	401,065		2,496		2,496		403,561				9,931	01/25/2033
31393U-4J-9	FNMA SERIES 2004-W1 CLASS 1A7		12/01/2023	MBS PAYDOWN	XXX	229,656	229,656	229,656	229,656						229,656				6,973	11/25/2043
31393U-BC-6	FNMA SERIES 2003-123 CLASS ND		12/01/2023	VARIOUS	XXX	194,388	194,388	199,229	194,481		(93)		(93)		194,388				6,990	12/25/2033
31393U-DL-4	FNMA 2003-119 CLASS SA		12/25/2023	MBS PAYDOWN	XXX	27,708	27,708	26,824	27,570		138		138		27,708				743	12/25/2033
31393U-DM-2	FNMA SERIES 2003-119 CLASS QD		12/25/2023	MBS PAYDOWN	XXX	16,625	16,625	16,091	16,542		83		83		16,625				446	12/25/2033
31393U-DN-0	FNMA SERIES 2003-119 CLASS UG		12/25/2023	MBS PAYDOWN	XXX	24,937	24,937	24,136	24,813		124		124		24,937				669	12/25/2033
31393U-DQ-3	FNMA SERIES 2003-119 CLASS SB		12/25/2023	MBS PAYDOWN	XXX	20,878	20,878	21,344	20,878						20,878				651	12/25/2033
31393U-NR-0	FNMA SERIES 2003-W18 CLASS 1A7		12/01/2023	MBS PAYDOWN	XXX	908,409	908,409	908,409	908,409						908,409				30,445	08/25/2043
31393W-3S-6	FHLMC SERIES 2650 CLASS PB		12/01/2023	MBS PAYDOWN	XXX	91,272	91,272	86,009	91,116		156		156		91,272				2,871	07/15/2033
31393X-GN-1	FNMA SERIES 2004-W2 CLASS 1A4		12/01/2023	MBS PAYDOWN	XXX	139,670	139,670	138,344	139,639		31		31		139,670				4,472	02/25/2044
31394B-YX-6	FNMA SERIES 2004-91 CLASS ZK		12/01/2023	VARIOUS	XXX	426,440	426,440	346,820	424,058		2,382		2,382		426,440				19,214	12/25/2034
31394K-KZ-6	FHLMC SERIES 2682 CLASS SH		12/15/2023	MBS PAYDOWN	XXX	161,449	161,449	144,906	161,201		248		248		161,449				3,806	02/15/2033
31394K-L2-8	FHLMC SERIOES 2682 CLASS SK		12/15/2023	MBS PAYDOWN	XXX	585,029	585,029	574,261	583,854		1,175		1,175		585,029				17,350	01/15/2033
31394L-4S-8	FHLMC SERIES 2684 CLASS S		12/15/2023	MBS PAYDOWN	XXX	226,292	226,292	197,422	225,894		398		398		226,292				6,176	01/15/2033
31394L-DC-3	FHLMC SERIES 2691 CLASS JS		12/15/2023	MBS PAYDOWN	XXX	414,202	414,202	381,246	413,559		642		642		414,202				10,513	04/15/2033
31394L-GD-8	FHLMC SERIES 2691 CLASS SW		12/15/2023	MBS PAYDOWN	XXX	135,553	135,553	134,385	135,274		279		279		135,553				3,617	09/15/2032
31394V-4H-0	FNMA SERIES 2006-18 CLASS PE		12/01/2023	MBS PAYDOWN	XXX	99,075	99,075	95,603	98,969		106		106		99,075				2,942	03/25/2036
31394X-VL-7	FSPC SERIES T-60 CL 1A4D		12/01/2023	MBS PAYDOWN	XXX	154,900	154,900	148,541	149,374		401		401		149,774		5,126	5,126	3,418	03/25/2044
31395C-XH-9	FHLMC SERIES 2827 CLASS PG		12/01/2023	MBS PAYDOWN	XXX	108,949	108,949	110,515	108,987		(38)		(38)		108,949				3,266	07/15/2034
31396H-MW-6	FHLMC SERIES 3110 CLASS HE		12/01/2023	MBS PAYDOWN	XXX	81,165	81,165	79,104	81,114		51		51		81,165				2,468	02/15/2036
31396N-HB-5	FHLMC..3136		12/01/2023	MBS PAYDOWN	XXX	244,460	244,460	239,475	244,197		263		263		244,460				7,043	04/15/2036
31396P-SS-1	FNR 2007-7		12/01/2023	MBS PAYDOWN	XXX	71,463	71,463	69,855	71,414		49		49		71,463				1,457	02/25/2037
31396U-VU-1	FHR 3184 AE		12/01/2023	VARIOUS	XXX	1,132,905	1,132,905	1,168,642	1,134,070		(1,165)		(1,165)		1,132,905				35,947	07/15/2036
31396X-RS-5	FNMA..07-90		12/01/2023	MBS PAYDOWN	XXX	2,851	2,851	2,822	2,850		1		1		2,851				94	09/25/2037
31397A-SH-7	FHLMC 3217 PE		12/01/2023	MBS PAYDOWN	XXX	135,348	135,348	137,949	135,443		(95)		(95)		135,348				4,569	09/15/2036
31397B-5W-7	FHR 3211 HEE		12/01/2023	VARIOUS	XXX	173,097	173,097	178,459	173,248		(150)		(150)		173,097				6,785	09/15/2036
31397B-6Q-9	FHLMC 3211-MB		12/01/2023	MBS PAYDOWN	XXX	76,748	76,748	74,181	76,686		61		61		76,748				2,148	09/15/2036
31397C-SZ-3	FHR 3242 NH		12/01/2023	MBS PAYDOWN	XXX	1,284,599	1,284,599	1,304,671	1,285,144		(544)		(544)		1,284,599				42,551	11/01/2036
31397C-TD-1	FHLMC 3242 PH		12/01/2023	MBS PAYDOWN	XXX	118,290	118,290	118,290	118,290						118,290				4,145	11/15/2036
31397G-PF-1	FHR 3303 PD		12/01/2023	MBS PAYDOWN	XXX	90,020	90,020	85,674	89,867		153		153		90,020				2,317	04/15/2037
31397H-B9-8	FHR 3312 HP		12/01/2023	MBS PAYDOWN	XXX	136,553	136,553	127,208	135,999		554		554		136,553				3,803	05/15/2037
31397J-QS-6	FHR 3351 PC		12/01/2023	MBS PAYDOWN	XXX	57,295	57,295	56,096	57,246		49		49		57,295				1,277	07/15/2037
31397J-W4-2	FHR 3349 PE		12/01/2023	MBS PAYDOWN	XXX	47,688	47,688	48,980	47,736		(49)		(49)		47,688				1,169	07/15/2037
31397Q-G5-1	FNR 2011-18 ZE		12/01/2023	VARIOUS	XXX	78,786	78,786	71,321	78,586		200		200		78,786				3,008	03/25/2041
31397Q-J3-3	FNR 2011-18 KY		12/01/2023	MBS PAYDOWN	XXX	173,056	173,056	163,159	172,709		346		346		173,056				3,806	03/25/2041
31397S-G9-9	FNR 2011-46 Z		12/01/2023	VARIOUS	XXX	349,724	349,724	321,032	348,656		1,068		1,068		349,724				14,809	05/25/2041
31397S-VR-2	FNR 2011-39 UZ		12/01/2023	VARIOUS	XXX	438,002	438,002	410,414	437,232		770		770		438,002				99,534	05/25/2041
31397U-ZQ-5	FNR 2011-58 HL		12/01/2023	MBS PAYDOWN	XXX	40,450	40,450	38,156	40,398		52		52		40,450				782	07/25/2041
31397W-X9-1	FHR 3473 AY		12/01/2023	MBS PAYDOWN	XXX	121,076	121,076	116,838	120,875		201		201		121,076				3,364	07/15/2038
31398S-RK-1	FNR 2010-143 Z		12/01/2023	VARIOUS	XXX	32,221	32,221	31,534	32,212		9		9		32,221				30,441	12/25/2040
31398S-RV-7	FNR 2010-143 BG		12/26/2023	MBS PAYDOWN	XXX	108,444	108,444	100,989	107,920		524		524		108,444				2,117	12/25/2040
31398S-WG-4	FNR 2010-139 HA		12/01/2023	MBS PAYDOWN	XXX	130,079	130,079	122,757	129,897		183		183		130,079				2,759	11/25/2040
31398T-X6-3	FNR 10-103 ME		12/01/2023	MBS PAYDOWN	XXX	27,791	27,791	27,678	27,786		4		4		27,791				530	09/25/2040
3140FX-EK-4	FN BF0137		12/01/2023	MBS PAYDOWN	XXX	620,935	620,935	609,102	620,554		381		381		620,935				9,291	08/01/2056
3140QN-Q3-9	FN CB3173		12/26/2023	MBS PAYDOWN	XXX	849,108	849,108	767,649	841,368		7,741		7,741		849,108				18,694	03/01/2052
3140QQ-CK-9	FN CB4573		12/01/2023	MBS PAYDOWN	XXX	108,832	108,832	108,662			2		2		108,832				1,966	09/01/2052
3140XL-F5-2	FN FS4687		12/01/2023	MBS PAYDOWN	XXX	68,768	68,768	68,822							68,768				900	05/01/2053
31418C-3J-1	FN MA3500		12/01/2023	MBS PAYDOWN	XXX	18,385	18,385	18,287	18,381		4		4		18,385				419	10/01/2048

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
31418C-4J-0	FN MA3524		12/01/2023	MBS PAYDOWN	XXX	49,917	49,917	49,734	49,906		11		11		49,917				796	10/01/2048
31418E-CS-7	FN MA4580		12/01/2023	MBS PAYDOWN	XXX	263,762	263,762	262,242	263,707		55		55		263,762				5,175	04/01/2052
31418E-D8-0	FN MA4626		12/01/2023	MBS PAYDOWN	XXX	1,419,169	1,419,169	1,415,665	1,419,067		101		101		1,419,169				31,322	06/01/2052
31418E-J7-6	FN MA4785		08/31/2023	VARIOUS	XXX	40,877	160,270	158,162	158,162		(117,285)		(117,285)		40,877				28,605	10/01/2052
31418E-KU-3	FN MA4806		12/26/2023	MBS PAYDOWN	XXX	626,855	626,855	617,648	624,667		2,188		2,188		626,855				17,500	10/01/2052
31418E-KV-1	FN MA4807		12/26/2023	MBS PAYDOWN	XXX	1,497,300	1,497,300	1,485,993	1,492,063		5,236		5,236		1,497,300				(9,511)	10/01/2052
31418E-R8-5	FN MA5010		12/01/2023	MBS PAYDOWN	XXX	468,249	468,249	471,947			(79)		(79)		468,249				7,268	05/01/2053
31418E-S5-0	FN MA5039		12/01/2023	MBS PAYDOWN	XXX	464,129	464,129	467,610			(74)		(74)		464,129				7,868	05/01/2053
35563P-E4-7	SCRT 2022-2 MB		11/27/2023	VARIOUS	XXX	65,868	65,868	51,925	65,578		290		290		65,868				1,209	04/25/2058
35563P-GH-6	SCRT 2018-3 MB		11/27/2023	VARIOUS	XXX	25,867	25,867	24,441	25,751		116		116		25,867				514	08/25/2057
35563P-HB-8	SCRT 2018-4 HB		11/27/2023	VARIOUS	XXX	42,987	42,987	36,222	42,728		258		258		42,987				2,805	11/01/2057
35563P-HG-7	SCRT 2018-4 MB		11/27/2023	VARIOUS	XXX	119,681	119,681	107,565	118,906		775		775		119,681				5,809	11/01/2057
38374D-ES-4	GNR 2006-33 PC		12/01/2023	MBS PAYDOWN	XXX	23,901	23,901	24,123	23,906		(5)		(5)		23,901				760	07/20/2036
38374E-ME-4	GNMA SERIES 2003-99 CLASS KD		12/01/2023	MBS PAYDOWN	XXX	347,868	347,868	342,269	347,649		219		219		347,868				9,759	11/16/2033
38374E-SC-2	GNMA 2003-103 PC		12/01/2023	MBS PAYDOWN	XXX	425,066	425,066	418,623	424,783		282		282		425,066				12,329	11/20/2033
38374F-PZ-1	GNMA SERIES 2004-11 CLASS ZH		12/01/2023	MBS PAYDOWN	XXX	172,526	172,526	136,403	171,817		709		709		172,526				3,754	02/16/2034
38374F-Q9-8	GNMA SERIES 2004-18 CLASS ZC		12/01/2023	MBS PAYDOWN	XXX	34,500	34,500	30,252	34,417		83		83		34,500				915	03/16/2034
38375P-LF-6	GNR 2008-9 Z		12/01/2023	MBS PAYDOWN	XXX	91,767	91,767	85,401	91,552		215		215		91,767				2,469	02/20/2038
38376U-VR-7	GNR 2017-73 VZ		12/01/2023	MBS PAYDOWN	XXX	205,845	205,845	199,276	205,664		182		182		205,845				3,219	05/20/2047
38378P-TP-3	GNR 2013-186 ZE		06/01/2023	CITIGROUP GLOBAL MARKETS	XXX	2,214,267	2,530,252	1,820,877	1,959,335		25,728		25,728		1,985,063		229,205	229,205	37,585	06/01/2043
38378U-RP-4	GNR 2013-160 ZC		12/01/2023	MBS PAYDOWN	XXX	105,374	105,374	79,623	104,397		977		977		105,374				1,428	10/16/2043
38378W-MX-8	GNR 2013-113 AZ		12/01/2023	VARIOUS	XXX	1,653,565	1,653,565	1,502,923	1,648,400		5,165		5,165		1,653,565				45,562	08/20/2043
38378Y-BU-2	GNR 2013-167 HZ		12/01/2023	MBS PAYDOWN	XXX	524,352	524,352	398,526	519,177		5,175		5,175		524,352				7,230	11/16/2043
38378Y-KD-0	GNR 2013-169 ZG		09/27/2023	MBS PAYDOWN	XXX	5,099	5,099	3,508	4,999		100		100		5,099				92	11/16/2043
38379F-3Y-3	GNR 2015-185 NZ		12/20/2023	MBS PAYDOWN	XXX	152,756	152,756	152,756	152,756						152,756				2,638	05/20/2045
38379T-FX-2	GNMA 15-182		12/01/2023	MBS PAYDOWN	XXX	182,627	182,627	182,398	182,619		7		7		182,627				2,564	12/20/2045
38379W-4J-8	GNR 2016-62 MZ		12/01/2023	MBS PAYDOWN	XXX	556,689	556,689	529,924	555,644		1,045		1,045		556,689				8,114	05/20/2046
38379W-BZ-4	GNR 2016-53 HZ		12/01/2023	MBS PAYDOWN	XXX	138,862	138,862	137,424	138,781		80		80		138,862				1,527	04/20/2046
38380A-LP-0	GNR 2016-116 AZ		12/01/2023	MBS PAYDOWN	XXX	462,764	462,764	419,022	461,833		931		931		462,764				6,993	09/20/2046
38380B-C3-7	GNR 2016-156 AZ		12/01/2023	MBS PAYDOWN	XXX	165,093	165,093	157,473	164,826		267		267		165,093				2,551	11/20/2046
38380K-ZQ-1	GNR 2018-22 LZ		12/01/2023	MBS PAYDOWN	XXX	181,509	181,509	159,371	180,974		535		535		181,509				3,422	02/20/2048
38380V-ES-6	GNR 2018-19 Z		12/01/2023	MBS PAYDOWN	XXX	231,085	231,085	204,301	230,550		535		535		231,085				3,426	02/01/2048
38381A-XG-6	GNR 2018-154 Z		12/20/2023	MBS PAYDOWN	XXX	7,722	7,722	7,594	7,699		23		23		7,722				293	11/20/2048
911760-SY-3	VENDE SERIES 2003-1 CLASS J		12/01/2023	MBS PAYDOWN	XXX	228,938	228,938	228,544	228,910		29		29		228,938				6,468	11/15/2032
92261U-AB-0	VENDE 2008 - 1 GZ		12/01/2023	MBS PAYDOWN	XXX	1,347,692	1,347,692	1,263,530	1,340,955		6,737		6,737		1,347,692				36,244	01/15/2037
BGH35W-ES-8	FEDERAL HOME LN MTG COR 3.0 15JUL43		12/26/2023	PRIOR YEAR INCOME	XXX														26,914	06/01/2043
BGH35W-F2-4	FEDERAL HOME LN MTG COR 3.5 15JUL43		12/26/2023	VARIOUS	XXX	301,542	301,542	284,680	301,989		(447)		(447)		301,542				16,394	03/01/2043
BGH52H-NY-6	GNR 2017-77 DY		12/20/2023	MBS PAYDOWN	XXX	42,287	42,287	42,208	42,210		77		77		42,287				550	03/01/2047
BGH54L-AV-5	STRU BA-8889 ZC		12/26/2023	VARIOUS	XXX	232,195	232,195	225,238	231,408		787		787		232,195				13,815	07/01/2047
161038-CE-2	CHAMFH 3.02 01/01/2038		11/30/2023	VARIOUS	XXX	760,000	760,000	760,000	760,000						760,000				21,293	01/01/2038
161038-CF-9	CHAMFH 3.02 01/01/2038		11/30/2023	VARIOUS	XXX	240,000	240,000	240,000	240,000						240,000				6,725	01/01/2038
196479-6Y-0	COSHSG 2.87 08/01/2037		12/29/2023	MBS PAYDOWN	XXX	71,117	71,117	71,117	71,117						71,117				1,076	08/01/2037
30309H-AC-1	FRETE 2019-ML05 AUS		12/01/2023	MBS PAYDOWN	XXX	237,035	237,035	241,033	237,189		(154)		(154)		237,035				4,429	01/01/2036
3132WR-RN-5	FG WA0503		12/01/2023	VARIOUS	XXX	719,420	719,420	720,917	718,749		672		672		719,420				15,441	03/01/2044
3132WR-RT-2	FR WA0508		12/26/2023	MBS PAYDOWN	XXX	44,063	44,063	32,070			312		312		44,063				463	09/01/2051
3132WR-RU-9	FR WA0509		12/01/2023	MBS PAYDOWN	XXX	16,251	16,251	15,794	16,212		38		38		16,251				355	04/01/2052
3132WW-A7-7	FR WA2529		12/01/2023	MBS PAYDOWN	XXX	40,622	40,622	40,814	40,626		(4)		(4)		40,622				783	01/01/2052
3132WW-AA-0	FG WA2500		12/01/2023	MBS PAYDOWN	XXX	66,680	66,680	63,820	66,544		136		136		66,680				1,198	09/01/2045
3132WX-AW-0	FR WA3420		12/01/2023	MBS PAYDOWN	XXX	28,983	28,983	28,664	28,973		11		11		28,983				526	01/01/2040
3132WX-AY-6	FR WA3422		12/01/2023	VARIOUS	XXX	41,602	41,602	41,129	41,579		23		23		41,602				771	01/01/2040
3132Y7-GN-9	FG WE2005		12/01/2023	MBS PAYDOWN	XXX	261,615	261,615	247,247	261,203		412		412		261,615				4,531	09/01/2033
3132Y7-H7-3	FR WE2054		12/01/2023	MBS PAYDOWN	XXX	22,138	22,138	19,746			50		50		22,138				289	05/01/2052
3132YB-XA-9	FR WE6073		12/01/2023	MBS PAYDOWN	XXX	14,710	14,710	13,528			20		20		14,710				195	05/01/2039
3132YB-XQ-4	FR WE6087		12/01/2023	MBS PAYDOWN	XXX	24,222	24,222	20,780			100		100		24,222				92	09/01/2035
3132YB-XR-2	FR WE6088		12/01/2023	MBS PAYDOWN	XXX	9,829	9,829	7,645			4		4		9,829				41	02/01/2040
313637-2J-8	FN 109777		12/01/2023	MBS PAYDOWN	XXX	34,761	34,761	35,081	34,768		(7)		(7)		34,761				772	09/01/2033
313637-R6-9	FN 109509		12/01/2023	MBS PAYDOWN	XXX	88,618	88,618	89,670	88,702		(84)		(84)		88,618				1,889	09/01/2028
313637-VK-3	FN 109618		12/01/2023	MBS PAYDOWN	XXX	19,071	19,071	19,173	19,085		(14)		(14)		19,071				686	10/01/2028
313637-W4-8	FN 109667		12/01/2023	MBS PAYDOWN	XXX	18,837	18,837	18,952	18,839		(2)		(2)		18,837				415	09/01/2033

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
313637-WC-0	FN 109643		01/25/2023	MBS PAYDOWN	XXX	333,644	333,644	345,739	343,686		(10,042)		(10,042)		333,644				11,629	09/01/2048
313637-XD-7	FN 109676		12/01/2023	MBS PAYDOWN	XXX	30,727	30,727	30,617	30,721		7		7		30,727				662	09/01/2033
313637-YS-3	FN 109721		12/01/2023	MBS PAYDOWN	XXX	23,130	23,130	23,474	23,139		(9)		(9)		23,130				521	09/01/2033
313637-ZD-5	FN 109740		12/01/2023	MBS PAYDOWN	XXX	49,352	49,352	50,154	49,373		(22)		(22)		49,352				1,031	09/01/2033
3136B1-LF-9	FNA 2018-M3 A2		12/01/2023	MBS PAYDOWN	XXX	53,119	53,119	51,427	53,033		86		86		53,119				1,175	02/25/2030
31377U-5M-1	FN 387952		12/01/2023	MBS PAYDOWN	XXX	86,539	86,539	86,948	86,541		(2)		(2)		86,539				3,122	09/01/2038
31377U-6D-0	FN 387968		12/01/2023	MBS PAYDOWN	XXX	25,764	25,764	26,295	25,779		(15)		(15)		25,764				576	08/01/2048
3137H9-MG-1	FREMF 2022-ML14		12/01/2023	MBS PAYDOWN	XXX	9,713	9,713	8,909			8		8		9,713				99	08/25/2038
3137HA-4G-8	FREMF 2023-ML15 A		12/01/2023	MBS PAYDOWN	XXX	79,865	79,865	74,880			82		82		79,865				1,106	01/25/2040
3137HA-AA-4	FRETE 2023-ML16 AUS		12/01/2023	MBS PAYDOWN	XXX	23,574	23,574	23,326			2		2		23,574				320	07/25/2038
3137HA-MK-9	FRETE 2023-ML17 A		12/01/2023	MBS PAYDOWN	XXX	9,644	9,644	7,625			6		6		9,644				49	04/25/2043
3138L6-LM-8	FEDERAL NA AM5731 3.99 01JUN44		12/01/2023	MBS PAYDOWN	XXX	138,268	138,268	141,147	138,359		(91)		(91)		138,268				3,010	05/01/2044
3138LA-XT-1	FN AM9689		12/01/2023	MBS PAYDOWN	XXX	77,905	77,905	79,405	77,929		(24)		(24)		77,905				1,654	09/01/2045
3138LC-QA-6	FN AN0448		12/01/2023	MBS PAYDOWN	XXX	707,200	707,200	721,835	707,509		(309)		(309)		707,200				15,133	01/01/2046
3138LC-VN-2	FN AN0620		12/01/2023	MBS PAYDOWN	XXX	219,727	219,727	225,151	219,808		(81)		(81)		219,727				4,859	01/01/2046
3138LD-CZ-4	FN AN0987		07/31/2023	MBS PAYDOWN	XXX	19,460,932	19,460,932	19,910,966	19,769,848		(308,916)		(308,916)		19,460,932				289,018	02/01/2036
3138LD-JE-4	FN AN1160		12/01/2023	MBS PAYDOWN	XXX	51,006	51,006	52,058	51,027		(21)		(21)		51,006				984	03/01/2036
3138LD-K4-4	FN AN1214		12/01/2023	MBS PAYDOWN	XXX	158,034	158,034	161,294	158,116		(82)		(82)		158,034				3,070	04/01/2046
3138LD-PM-9	FN AN1327		06/26/2023	MBS PAYDOWN	XXX	894,607	894,607	859,033	855,136		39,471		39,471		894,607				19,358	01/01/2033
3138LE-NT-4	FN AN2201		09/25/2023	VARIOUS	XXX	899,845	899,845	918,405	913,959		(436)		(436)		913,523		(13,678)	(13,678)	23,463	07/01/2046
3138LE-QX-2	FN AN2269		12/01/2023	MBS PAYDOWN	XXX	126,362	126,362	128,968	126,402		(40)		(40)		126,362				2,255	08/01/2046
3138LF-L7-1	FN AN3049		04/25/2023	MBS PAYDOWN	XXX	1,121,791	1,121,791	1,107,944	1,111,454		10,337		10,337		1,121,791				12,033	10/01/2046
3138LF-L8-9	FN AN3050		11/27/2023	MBS PAYDOWN	XXX	1,511,473	1,511,473	1,501,554	1,502,774		8,698		8,698		1,511,473				45,000	10/01/2046
3138LG-SU-1	FN AN4130		12/01/2023	MBS PAYDOWN	XXX	156,493	156,493	158,156	156,520		(27)		(27)		156,493				2,967	01/01/2037
3138LG-SV-9	FN AN4131		12/01/2023	MBS PAYDOWN	XXX	171,820	171,820	173,646	171,849		(29)		(29)		171,820				3,258	01/01/2037
3138LH-AV-6	FN AN4519		12/01/2023	MBS PAYDOWN	XXX	77,121	77,121	78,929	77,166		(44)		(44)		77,121				1,706	02/01/2047
3138LH-D3-5	FN AN4621		12/01/2023	MBS PAYDOWN	XXX	126,952	126,952	129,570	127,013		(61)		(61)		126,952				2,492	08/01/2032
3138LH-L9-3	FN AN4851		12/01/2023	MBS PAYDOWN	XXX	77,585	77,585	79,671	77,618		(33)		(33)		77,585				1,647	03/01/2047
3138LJ-XQ-8	FN AN6086		12/01/2023	MBS PAYDOWN	XXX	88,438	88,438	89,875	88,465		(27)		(27)		88,438				1,647	08/01/2037
3138LK-JK-4	FN AN6565		12/01/2023	MBS PAYDOWN	XXX	36,429	36,429	37,181	36,441		(11)		(11)		36,429				481	09/01/2047
3138LK-YX-9	FN AN7025		12/01/2023	MBS PAYDOWN	XXX	21,369	21,369	21,917	21,382		(13)		(13)		21,369				419	10/01/2047
3138LL-KR-5	FN AN7503		12/01/2023	MBS PAYDOWN	XXX	30,233	30,233	30,857	30,245		(12)		(12)		30,233				584	11/01/2037
3138LM-4B-6	FN AN8917		12/01/2023	MBS PAYDOWN	XXX	75,934	75,934	76,219	75,935						75,934				1,500	04/01/2033
3138LM-4C-4	FN AN8918		09/28/2023	VARIOUS	XXX	12,261,377	12,261,377	12,514,268	12,447,371		77,617		77,617		12,524,988		(263,611)	(263,611)	343,108	05/01/2033
3138LM-5H-2	FN AN8947		12/01/2023	MBS PAYDOWN	XXX	31,125	31,125	31,515	31,138		(13)		(13)		31,125				806	04/01/2033
3138LM-6D-0	FN AN8967		12/01/2023	MBS PAYDOWN	XXX	124,902	124,902	126,034	124,940		(38)		(38)		124,902				2,402	04/01/2030
3138LM-6P-3	FN AN8977		12/01/2023	MBS PAYDOWN	XXX	147,217	147,217	146,757	147,179		39		39		147,217				4,022	05/01/2033
3138LM-6W-8	FN AN8984		12/01/2023	MBS PAYDOWN	XXX	31,864	31,864	31,899	31,864						31,864				616	04/01/2028
3138LM-7C-1	FN AN8990		12/01/2023	MBS PAYDOWN	XXX	185,656	185,656	186,469	185,678		(21)		(21)		185,656				3,610	04/01/2030
3138LM-7F-4	FN AN8993		12/01/2023	MBS PAYDOWN	XXX	92,034	92,034	92,092	92,022		13		13		92,034				1,918	04/01/2048
3138LM-HB-2	FN AN8325		12/01/2023	MBS PAYDOWN	XXX	149,213	149,213	150,084	149,213		1		1		149,213				2,927	02/01/2038
3138LM-K6-9	FN AN8416		12/01/2023	MBS PAYDOWN	XXX	30,123	30,123	30,124	30,119		4		4		30,123				435	02/01/2048
3138LM-KK-8	FN AN8397		12/01/2023	MBS PAYDOWN	XXX	48,916	48,916	48,511	48,900		16		16		48,916				954	03/01/2048
3138LM-KL-6	FN AN8398		12/01/2023	MBS PAYDOWN	XXX	28,811	28,811	28,610	28,800		10		10		28,811				556	02/01/2048
3138LM-PN-7	FN AN8528		12/01/2023	MBS PAYDOWN	XXX	62,419	62,419	62,780	62,426		(7)		(7)		62,419				1,453	03/01/2033
3138LM-SN-4	FN AN8624		03/27/2023	VARIOUS	XXX	11,565,026	11,565,026	11,691,970	11,644,812		(2,278)		(2,278)		11,642,534		(77,508)	(77,508)	101,631	03/01/2030
3138LM-SU-8	FN AN8630		12/01/2023	VARIOUS	XXX	164,579	164,579	164,659	164,485		94		94		164,579				4,057	04/01/2030
3138LM-SV-6	FN AN8631		12/01/2023	MBS PAYDOWN	XXX	268,403	268,403	268,571	268,393		10		10		268,403				6,561	04/01/2030
3138LM-V5-9	FN AN8735		12/01/2023	MBS PAYDOWN	XXX	83,850	83,850	84,557	83,862		(12)		(12)		83,850				1,686	03/01/2033
3138LM-WK-5	FN AN8749		03/29/2023	VARIOUS	XXX	2,184,408	2,291,127	2,305,805	2,300,334		3,944		3,944		2,304,278		(119,870)	(119,870)	27,255	03/01/2030
3138LM-XC-2	FN AN8774		12/01/2023	MBS PAYDOWN	XXX	79,257	79,257	79,307	79,255		3		3		79,257				1,497	05/01/2030
3138LM-XE-8	FN AN8776		12/01/2023	MBS PAYDOWN	XXX	177,693	177,693	177,804	177,677		16		16		177,693				4,777	05/01/2033
3138LM-Y2-3	FN AN8828		12/01/2023	MBS PAYDOWN	XXX	148,404	148,404	150,444	148,476		(73)		(73)		148,404				2,968	04/01/2030
3138LM-YK-3	FN AN8813		12/01/2023	MBS PAYDOWN	XXX	41,329	41,329	41,975	41,349		(19)		(19)		41,329				1,105	04/01/2033
3138LN-7M-7	FN AN9899		12/01/2023	MBS PAYDOWN	XXX	185,463	185,463	188,302	185,538		(75)		(75)		185,463				3,894	07/01/2033
3138LN-BE-0	FN AN9036		03/29/2023	VARIOUS	XXX	17,207,024	18,094,800	18,193,756	18,155,717		(1,549)		(1,549)		18,154,168		(947,144)	(947,144)	213,911	05/01/2030
3138LN-BM-2	FN AN9043		03/29/2023	VARIOUS	XXX	4,706,731	4,957,063	4,984,172	4,973,990		7,502		7,502		4,981,492		(274,761)	(274,761)	58,455	05/01/2030
3138LN-C9-0	FN AN9095		12/01/2023	MBS PAYDOWN	XXX	18,579	18,579	18,330	18,570		9		9		18,579				373	05/01/2033
3138LN-D2-4	FN AN9120		12/01/2023	VARIOUS	XXX	3,745,716	3,877,441	3,928,333	3,910,012		5,710		5,710		3,915,722		(170,006)	(170,006)	47,981	05/01/2030

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
3138LN-EJ-6	FN AN9136		12/01/2023	MBS PAYDOWN	XXX	80,508	80,508	80,558	80,487		22		22		80,508				1,524	05/01/2030
3138LN-FF-3	FN AN9165		12/01/2023	MBS PAYDOWN	XXX	18,719	18,719	18,853	18,720		(1)		(1)		18,719				400	05/01/2038
3138LN-G9-6	FN AN9223		12/01/2023	MBS PAYDOWN	XXX	16,347	16,347	16,433	16,349		(2)		(2)		16,347				447	05/01/2033
3138LN-GB-1	FN AN9193		12/01/2023	MBS PAYDOWN	XXX	2,225	2,225	2,252	2,225		(1)		(1)		2,225				68	05/01/2038
3138LN-MR-9	FN AN9367		12/01/2023	MBS PAYDOWN	XXX	294,185	294,185	294,783	294,190		(5)		(5)		294,185				5,787	06/01/2030
3138LN-ND-9	FN AN9387		12/01/2023	MBS PAYDOWN	XXX	642,338	642,338	645,750	642,476		(138)		(138)		642,338				12,987	06/01/2033
3138LN-NE-7	FN AN9388		12/01/2023	MBS PAYDOWN	XXX	287,523	287,523	289,050	287,543		(21)		(21)		287,523				5,813	06/01/2033
3138LN-NF-4	FN AN9389		12/01/2023	MBS PAYDOWN	XXX	101,958	101,958	102,500	101,966		(8)		(8)		101,958				2,061	06/01/2033
3138LN-NG-2	FN AN9390		12/01/2023	MBS PAYDOWN	XXX	701,474	701,474	705,200	701,544		(70)		(70)		701,474				14,183	06/01/2033
3138LN-NH-0	FN AN9391		12/30/2023	MBS PAYDOWN	XXX	727,983	727,983	731,850	728,056		(73)		(73)		727,983				14,719	06/01/2033
3138LN-Q4-6	FN AN9474		11/27/2023	MBS PAYDOWN	XXX	4,887,845	4,887,845	4,930,614	4,904,728		(16,883)		(16,883)		4,887,845				166,699	06/01/2028
3138LN-SV-4	FN AN9531		12/01/2023	MBS PAYDOWN	XXX	30,069	30,069	30,079	30,066		3		3		30,069				917	06/01/2033
3138LN-UZ-2	FN AN9599		12/01/2023	MBS PAYDOWN	XXX	283,906	283,906	290,915	284,104		(198)		(198)		283,906				6,586	06/01/2043
3138LN-WE-7	FN AN9644		07/25/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	17,000,000	17,000,000	17,148,750	17,128,765		372		372		17,129,137		(129,137)	(129,137)	989,050	07/01/2048
3138LN-YB-1	FN AN9705		12/01/2023	MBS PAYDOWN	XXX	30,736	30,736	30,775	30,734		2		2		30,736				657	07/01/2033
3138LP-AC-0	FN AN9902		12/01/2023	MBS PAYDOWN	XXX	138,976	138,976	139,256	138,958		18		18		138,976				2,918	09/01/2038
3138LP-AL-0	FN AN9910		12/01/2023	MBS PAYDOWN	XXX	519,495	519,495	520,551	519,454		41		41		519,495				10,907	09/01/2038
3138LP-AR-7	FN AN9915		12/01/2023	MBS PAYDOWN	XXX	46,325	46,325	46,572	46,332		(6)		(6)		46,325				1,563	08/01/2033
3138LP-CV-6	FN AN9983		12/01/2023	MBS PAYDOWN	XXX	74,522	74,522	74,965	74,528		(6)		(6)		74,522				1,581	07/01/2033
3140HR-3B-7	FN BL0793		12/01/2023	MBS PAYDOWN	XXX	166,871	166,871	167,653	166,867		3		3		166,871				3,817	12/01/2038
3140HR-5R-0	FN BL0855		08/01/2023	MBS PAYDOWN	XXX	842,164	842,164	844,665	842,193		(29)		(29)		842,164				24,613	01/01/2031
3140HR-5S-8	FN BL0856		08/25/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	11,000,000	11,000,000	11,025,781	11,002,559		(3,624)		(3,624)		10,998,935		1,065	1,065	409,248	02/01/2031
3140HR-6G-3	FN BL0870		12/01/2023	MBS PAYDOWN	XXX	255,694	255,694	260,888	255,723		(29)		(29)		255,694				5,900	12/01/2048
3140HR-B3-6	FN BL0057		12/01/2023	MBS PAYDOWN	XXX	37,297	37,297	37,868	37,306		(9)		(9)		37,297				816	09/01/2038
3140HR-B4-4	FN BL0058		12/01/2023	MBS PAYDOWN	XXX	54,212	54,212	55,042	54,224		(13)		(13)		54,212				1,187	09/01/2038
3140HR-B8-5	FN BL0062		12/01/2023	MBS PAYDOWN	XXX	37,501	37,501	37,572	37,501						37,501				781	07/01/2031
3140HR-CR-2	FN BL0079		12/01/2023	MBS PAYDOWN	XXX	21,938	21,938	22,089	21,944		(6)		(6)		21,938				482	09/01/2033
3140HR-HT-3	FN BL0241		12/01/2023	MBS PAYDOWN	XXX	14,224	14,224	14,306	14,229		(5)		(5)		14,224				561	11/01/2028
3140HR-LE-1	FN BL0324		12/01/2023	MBS PAYDOWN	XXX	103,642	103,642	105,196	103,697		(55)		(55)		103,642				2,245	10/01/2030
3140HR-LW-1	FN BL0340		03/29/2023	VARIOUS	XXX	4,821,330	4,988,275	5,082,779	5,051,835		5,829		5,829		5,057,663		(236,333)	(236,333)	62,410	10/01/2030
3140HR-M6-7	FN BL0380		08/25/2023	MBS PAYDOWN	XXX	1,069,947	1,069,947	1,083,990	1,080,256		(10,309)		(10,309)		1,069,947				29,166	10/01/2033
3140HR-M7-5	FN BL0381		12/01/2023	MBS PAYDOWN	XXX	89,022	89,022	89,133	89,021						89,022				1,875	10/01/2028
3140HR-M8-3	FN BL0382		12/01/2023	MBS PAYDOWN	XXX	103,859	103,859	103,988	103,858						103,859				2,188	10/01/2028
3140HR-MS-9	FN BL0368 15/14.5		12/15/2023	VARIOUS	XXX	191,555	191,555	195,386	191,066		488		488		191,555				4,267	10/01/2033
3140HR-N3-3	FN BL0409		01/25/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	3,000,000	3,000,000	3,008,438	3,005,720		(18)		(18)		3,005,701		(5,701)	(5,701)	9,765	11/01/2030
3140HR-N5-8	FN BL0411		03/28/2023	MBS PAYDOWN	XXX		251,000	252,020												11/01/2030
3140HR-NZ-2	FN BL0407		12/01/2023	MBS PAYDOWN	XXX	138,150	138,150	140,913	138,224		(74)		(74)		138,150				3,061	11/01/2033
3140HR-Q7-1	FN BL0477		12/01/2023	MBS PAYDOWN	XXX	9,773	9,773	9,831	9,777		(4)		(4)		9,773				396	11/01/2028
3140HR-VR-1	FN BL0623		07/25/2023	MBS PAYDOWN	XXX	980,452	980,452	993,627	989,710		(9,258)		(9,258)		980,452				59,525	05/01/2031
3140HR-WP-4	FN BL0653		12/01/2023	MBS PAYDOWN	XXX	40,679	40,679	40,708	40,676		3		3		40,679				913	12/01/2032
3140HR-WX-7	FN BL0661		12/01/2023	MBS PAYDOWN	XXX	266,102	266,102	266,725	266,093		9		9		266,102				5,850	11/01/2033
3140HR-YR-8	FN BL0719		12/01/2023	MBS PAYDOWN	XXX	34,215	34,215	35,113	34,227		(12)		(12)		34,215				847	12/01/2048
3140HR-ZK-2	FN BL0745		12/01/2023	MBS PAYDOWN	XXX	255,405	255,405	256,283	255,452		(47)		(47)		255,405				5,757	01/01/2034
3140HR-ZN-6	FN BL0748		12/01/2023	MBS PAYDOWN	XXX	52,951	52,951	53,133	52,951						52,951				1,194	01/01/2034
3140HS-4F-5	FN BL1721		12/01/2023	MBS PAYDOWN	XXX	20,921	20,921	21,353	20,937		(16)		(16)		20,921				434	03/01/2031
3140HS-BH-3	FN BL0939		12/01/2023	MBS PAYDOWN	XXX	23,776	23,776	23,791	23,644		132		132		23,776				564	12/01/2036
3140HS-BK-6	FN BL0941		03/27/2023	VARIOUS	XXX	2,498,854	2,498,854	2,507,444	2,504,572		(125)		(125)		2,504,447		(5,593)	(5,593)	81,859	11/01/2029
3140HS-BN-0	FN BL0944		12/01/2023	MBS PAYDOWN	XXX	104,106	104,106	104,204	104,103		4		4		104,106				2,409	01/01/2031
3140HS-CA-7	FN BL0964		12/01/2023	MBS PAYDOWN	XXX	35,491	35,491	35,746	35,494		(4)		(4)		35,491				829	12/01/2033
3140HS-CK-5	FN BL0973		12/01/2023	MBS PAYDOWN	XXX	31,615	31,615	31,891	31,626		(11)		(11)		31,615				744	12/01/2033
3140HS-HC-8	FN BL1126		12/01/2023	MBS PAYDOWN	XXX	60,006	60,006	60,043	60,001		5		5		60,006				1,323	01/01/2029
3140HS-KF-7	FN BL1193		09/25/2023	VARIOUS	XXX	2,854,606	2,854,606	2,867,095	2,863,033		(634)		(634)		2,862,399		(7,793)	(7,793)	86,470	12/01/2029
3140HS-MC-2	FN BL1254		11/27/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	6,000,000	6,000,000	6,037,500	6,030,906		(841)		(841)		6,030,065		(30,065)	(30,065)	226,683	01/01/2034
3140HS-P7-0	FN BL1345		12/01/2023	MBS PAYDOWN	XXX	15,033	15,033	15,446	15,072		(39)		(39)		15,033				395	01/01/2049
3140HS-PQ-8	FN BL1330		12/01/2023	MBS PAYDOWN	XXX	82,366	82,366	83,170	82,383		(17)		(17)		82,366				1,762	01/01/2034

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
3140HS-QQ-7	FN BL1362		12/01/2023	MBS PAYDOWN	XXX	67,671	67,671	67,671	67,671						67,671				1,415	01/01/2034
3140HS-RA-1	FN BL1380		12/01/2023	MBS PAYDOWN	XXX	60,431	60,431	60,620	60,430		1		1		60,431				1,315	02/01/2034
3140HS-RS-2	FN BL1396		12/01/2023	MBS PAYDOWN	XXX	15,650	15,650	16,051	15,657		(7)		(7)		15,650				369	01/01/2039
3140HS-RV-5	FN BL1399		12/01/2023	MBS PAYDOWN	XXX	310,310	310,310	312,104	310,360		(51)		(51)		310,310				6,473	01/01/2031
3140HS-U4-1	FN BL1502		12/01/2023	MBS PAYDOWN	XXX	91,493	91,493	93,151	91,536		(43)		(43)		91,493				2,037	02/01/2049
3140HS-UZ-2	FN BL1499		12/01/2023	MBS PAYDOWN	XXX	61,285	61,285	61,716	61,298		(12)		(12)		61,285				1,243	02/01/2031
3140HS-X6-3	FN BL1600		12/01/2023	MBS PAYDOWN	XXX	23,548	23,548	23,747	23,554		(6)		(6)		23,548				475	03/01/2031
3140HS-XN-6	FN BL1584		12/01/2023	MBS PAYDOWN	XXX	36,178	36,178	36,562	36,185		(7)		(7)		36,178				776	02/01/2034
3140HT-2V-0	FN BL2587		12/01/2023	MBS PAYDOWN	XXX	6,992	6,992	7,102	6,995		(3)		(3)		6,992				151	06/01/2049
3140HT-GR-4	FN BL2007		12/01/2023	MBS PAYDOWN	XXX	7,106	7,106	7,164	7,108		(2)		(2)		7,106				190	04/01/2031
3140HT-NB-1	FN BL2185		12/01/2023	MBS PAYDOWN	XXX	16,034	16,034	16,364	16,038		(4)		(4)		16,034				360	05/01/2049
3140HT-S6-7	FN BL2340		12/01/2023	MBS PAYDOWN	XXX	45,891	45,891	46,134	45,890						45,891				841	05/01/2029
3140HT-SG-5	FN BL2318		01/30/2023	VARIOUS	XXX	3,221,603	3,221,603	3,288,049	3,211,367		10,236		10,236		3,221,603				10,302	06/01/2034
3140HT-UT-4	FN BL2393		12/01/2023	MBS PAYDOWN	XXX	18,349	18,349	18,831	18,363		(14)		(14)		18,349				363	05/01/2034
3140HT-XR-5	FN BL2487		12/01/2023	MBS PAYDOWN	XXX	20,458	20,458	20,957	20,473		(14)		(14)		20,458				409	05/01/2034
3140HU-B7-0	FN BL2761		12/01/2023	MBS PAYDOWN	XXX	108,124	108,124	110,354	108,149		(24)		(24)		108,124				2,354	06/01/2049
3140HU-B9-6	FN BL2763		12/01/2023	MBS PAYDOWN	XXX	85,506	85,506	87,697	85,532		(26)		(26)		85,506				1,880	06/01/2049
3140HU-K5-4	FN BL3015		12/01/2023	MBS PAYDOWN	XXX	44,689	44,689	38,454			214		214		44,689				660	07/01/2049
3140HV-C9-3	FN BL3695		12/01/2023	MBS PAYDOWN	XXX	49,589	49,589	50,116	49,593		(4)		(4)		49,589				945	08/01/2049
3140HW-ED-0	FN BL4631		12/26/2023	VARIOUS	XXX	22,350	22,350	22,364	22,361		(11)		(11)		22,350				392	09/01/2042
3140HX-ZN-3	FN BL6148		12/01/2023	MBS PAYDOWN	XXX	24,703	24,703	25,212	24,712		(9)		(9)		24,703				365	04/01/2050
3140HY-CH-9	FN BL6371		12/01/2023	MBS PAYDOWN	XXX	10,280	10,280	10,337	10,280						10,280				142	02/01/2048
3140HY-D9-6	FN BL6427		12/26/2023	MBS PAYDOWN	XXX	22,807	22,807	23,277	22,823		(16)		(16)		22,807				327	04/01/2050
3140LD-RL-5	FN BS3190		12/01/2023	MBS PAYDOWN	XXX	4,314	4,314	4,403	4,317		(3)		(3)		4,314				100	09/01/2051
3140LD-ZZ-5	FN BS3459		12/01/2023	MBS PAYDOWN	XXX	79,354	79,354	80,991	79,385		(30)		(30)		79,354				1,057	10/01/2051
3140LE-6F-9	FN BS4469		12/01/2023	MBS PAYDOWN	XXX	57,766	57,766	57,301	57,745		21		21		57,766				575	01/01/2037
3140LF-6A-7	FNMA 30YR MULTI		12/26/2023	MBS PAYDOWN	XXX	17,949	17,949	18,319	17,962		(13)		(13)		17,949				374	04/01/2052
3140LF-K3-7	FN BS4813		12/01/2023	MBS PAYDOWN	XXX	38,559	38,559	39,354	38,580		(21)		(21)		38,559				432	03/01/2052
3140LF-TP-9	FN BS5057		12/01/2023	MBS PAYDOWN	XXX	30,259	30,259	30,278	30,270		(11)		(11)		30,259				655	06/01/2042
3140LG-AC-6	FN BS5402		12/26/2023	MBS PAYDOWN	XXX	30,294	30,294	30,616	30,306		(12)		(12)		30,294				608	04/01/2052
3140LG-R7-9	FN BS5909		12/01/2023	MBS PAYDOWN	XXX	13,382	13,382	13,725	13,386		(4)		(4)		13,382				321	07/01/2052
3140LG-VC-3	FN BS6010		12/01/2023	MBS PAYDOWN	XXX	5,797	5,797	5,282			18		18		5,797				73	07/01/2039
3140LG-WG-3	FN BS6046		12/01/2023	MBS PAYDOWN	XXX	6,055	6,055	6,195	6,057		(1)		(1)		6,055				152	07/01/2052
3140LH-LK-4	FN BS6629		12/26/2023	MBS PAYDOWN	XXX	43,452	43,452	44,022	43,471		(18)		(18)		43,452				1,041	09/01/2052
3140LH-S5-0	FN BS6839		05/24/2023	VARIOUS	XXX	7,065,890	6,993,307	7,015,161	7,015,161		(489)		(489)		7,014,671		51,219	51,219	187,318	11/01/2052
3142AC-D2-2	FR WA4820		12/26/2023	MBS PAYDOWN	XXX	55,851	55,851	48,702			220		220		55,851				971	01/01/2053
38373M-4H-0	GNR 2008-90 Z		12/19/2023	VARIOUS	XXX	25,375	25,375	23,375	25,343		32		32		25,375				657	12/16/2050
38373M-FX-3	GNMA SERIES 2002-56 CLASS Z		12/01/2023	MBS PAYDOWN	XXX	9,650	9,650	9,381	9,645		4		4		9,650				368	06/16/2042
38373M-H7-8	GNR 2007-46 Z		12/01/2023	MBS PAYDOWN	XXX	11,082	11,082	7,135	11,013		69		69		11,082				238	06/16/2049
38373M-HM-5	GNMA SERIES 2003-78 CLASS Z		12/01/2023	MBS PAYDOWN	XXX	5,851	5,851	5,227	5,845		6		6		5,851				166	09/16/2044
38373M-K9-0	GNMA..07-55		12/01/2023	MBS PAYDOWN	XXX	36,795	36,795	31,024	36,635		160		160		36,795				882	07/16/2047
38373M-KL-3	GNMA SERIES 2003-109 CLASS Z		12/01/2023	MBS PAYDOWN	XXX	76,230	76,230	67,968	76,126		104		104		76,230				2,373	11/16/2043
38373M-V7-2	GNR 2008-45 Z		12/01/2023	MBS PAYDOWN	XXX	7,429	7,429	6,182	7,364		65		65		7,429				216	02/16/2048
38373M-VY-3	GNR 2006-39 Z		12/01/2023	MBS PAYDOWN	XXX	636,256	636,256	566,964	629,244		7,012		7,012		636,256				12,348	07/16/2046
38373M-W6-3	GNR 2008-39 Z		12/01/2023	MBS PAYDOWN	XXX	35,584	35,584	24,651	35,391		192		192		35,584				877	02/16/2048
38373M-Y7-9	GNR 2008-48 Z		12/01/2023	MBS PAYDOWN	XXX	1,322,893	1,322,893	1,000,957	1,303,589		19,304		19,304		1,322,893				30,625	04/16/2048
38373V-T8-3	GNMA SERIES 2002-83 CLASS Z		12/01/2023	MBS PAYDOWN	XXX	11,010	11,010	11,053	11,010						11,010				363	10/16/2042
38374F-GS-7	GNMA SERIES 2004-9 CLASS Z		12/01/2023	MBS PAYDOWN	XXX	559,525	559,525	542,106	559,050		475		475		559,525				7,900	09/16/2044
38374N-JZ-1	GNR 2006-42 Z		12/01/2023	MBS PAYDOWN	XXX	19,291	19,291	12,766	19,250		41		41		19,291				421	02/16/2048
51766C-AA-8	LAVMFH 4.10 07/01/2039		11/27/2023	VARIOUS	XXX	93,121	93,121	93,121	93,121						93,121				2,030	07/01/2039
610758-AA-2	MONROE CNTY N Y INDL DEV AGY		12/26/2023	VARIOUS	XXX	32,784	32,784	32,784	32,784						32,784				1,018	11/01/2040
79765P-DW-0	SFOMFH 2.55 07/01/2039		12/28/2023	MBS PAYDOWN	XXX	47,770	49,600	38,514	19,084		291		291		47,770				456	07/01/2039
822155-AA-5	SHBDEV 2.21 06/01/2038		12/01/2023	SINKING FUND REDEMPTION	XXX	5,978	5,978	5,978	5,978						5,978				104	06/01/2038
88275L-AA-4	TEXAS ST DEPT HSG & CMNTY AFFA		12/26/2023	VARIOUS	XXX	44,422	44,422	45,599	44,454		(32)		(32)		44,422				937	08/01/2036
3136B8-LT-4	FNR 2020-7 DZ		12/25/2023	VARIOUS	XXX	383,641	383,641	383,070	382,916		725		725		383,641				12,212	02/25/2050
35563C-AA-6	FMMHR 2015-R1 1A		12/26/2023	VARIOUS	XXX	1,099,810	1,099,810	1,223,041	1,101,064		(1,254)		(1,254)		1,099,810				34,426	11/25/2055
35563C-AJ-7	FMMHR 2015-R1 2A		12/26/2023	VARIOUS	XXX	454,962	454,962	488,135	455,479		(517)		(517)		454,962				12,042	10/25/2052
35563C-AS-7	FMMHR 2015-R1 A3		12/26/2023	VARIOUS	XXX	333,770	333,770	388,396	335,183		(1,413)		(1,413)		333,770				9,999	11/25/2052

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
35563C-AY-4	FMMHR 2015-R1 C3		12/26/2023	SINKING FUND REDEMPTION	XXX	35,560	35,560	35,560	35,560						35,560				1,311	11/25/2052
64966N-AB-3	NEW YORK CITY NY HSG DEV CORP		12/01/2023	VARIOUS	XXX	20,000	20,000	22,810	21,170		(100)		(100)		21,070		(1,070)	(1,070)	926	06/01/2036
86212X-AG-5	STR 2023-1A A2		12/20/2023	MBS PAYDOWN	XXX	43,750	43,750	43,744			157		157		43,750				925	05/20/2053
917435-AA-7	UTSHSG		07/03/2023	SINKING FUND REDEMPTION	XXX	70,946	70,946	67,043	70,854		92		92		70,946				2,878	07/01/2050
0909999999	- Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					651,377,710	738,523,372	630,977,891	659,609,385		470,801	6,744,188	(6,273,387)		656,374,050		(4,996,340)	(4,996,340)	13,226,613	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00083Y-AA-3	ACC GROUP HOUSING LLC		07/17/2023	SINKING FUND REDEMPTION	XXX	124,403	124,403	126,485	124,418		(16)		(16)		124,403				5,955	07/15/2054
00185P-AA-9	API ESCROW CORP		03/28/2023	VARIOUS	XXX	2,643,750	3,000,000	3,000,000	3,000,000						3,000,000		(356,250)	(356,250)	65,313	10/15/2029
013817-AJ-0	ALCOA INC		03/27/2023	GOLDMAN SACHS & CO	XXX	1,535,830	1,532,000	1,466,890	1,489,313		2,252		2,252		1,491,566		44,264	44,264	59,757	02/01/2027
013817-AK-7	HOWMET AEROSPACE INC		03/28/2023	GOLDMAN SACHS & CO	XXX	1,039,500	1,050,000	1,131,775	1,124,698		(904)		(904)		1,123,794		(84,294)	(84,294)	41,476	02/01/2037
01400E-AF-0	ALCON FINANCE CORP		05/17/2023	JPMORGAN SECURITIES INC	XXX	6,068,640	6,000,000	5,980,440	5,980,457		96		96		5,980,553		88,087	88,087	156,208	12/06/2052
02209S-BD-4	ALTRIA GROUP INC		07/19/2023	VARIOUS	XXX	6,044,159	6,150,000	6,132,596	6,138,386		688	157,892	(157,204)		5,981,183		62,976	62,976	276,340	02/14/2029
02343U-AB-1	AMCOR FINANCE (USA) INC		07/13/2023	VARIOUS	XXX	957,260	1,000,000	998,090	998,869		78	47,957	(47,879)		950,990		6,270	6,270	30,250	05/15/2028
023551-AM-6	HESS CORPORATION		05/10/2023	JPMORGAN SECURITIES INC	XXX	1,893,528	1,700,000	1,977,651	1,908,377		(5,605)		(5,605)		1,902,773		(9,245)	(9,245)	79,741	03/15/2033
02376*-AA-0	AAL 2018-1 A		12/28/2023	SINKING FUND REDEMPTION	XXX	898,766	898,766	898,766	898,766						898,766				27,907	06/15/2027
023765-AA-8	AAL 2016-2 AA		12/15/2023	SINKING FUND REDEMPTION	XXX	45,000	45,000	42,300	44,684		316		316		45,000				1,080	06/15/2028
02376A-AA-7	AAL 2017-2 AA		10/17/2023	VARIOUS	XXX	786,285	864,694	862,533	863,011		207	79,497	(79,290)		783,722		2,563	2,563	16,205	10/15/2029
02376W-AA-9	AMERICAN AIRLINES INC		07/15/2023	SINKING FUND REDEMPTION	XXX	760,124	760,124	760,124	760,124						760,124				23,374	01/15/2028
02377A-AA-6	AMERICAN AIRLINES INC		10/03/2023	SINKING FUND REDEMPTION	XXX	333,088	333,088	333,088	333,088						333,088				9,210	10/01/2026
02378A-AA-5	AMERICAN AIRLINES INC		08/15/2023	SINKING FUND REDEMPTION	XXX	1,534,250	1,534,250	1,534,250	1,534,250						1,534,250				46,028	08/15/2030
02554C-AB-5	AMERICAN EAGLE NW LLC WASH MILITARY HSG		12/15/2023	SINKING FUND REDEMPTION	XXX	200,000	200,000	200,000	200,000						200,000				8,220	12/15/2028
025816-CX-5	AMERICAN EXPRESS CO		06/23/2023	JPMORGAN SECURITIES INC	XXX	4,794,900	5,000,000	5,000,000	5,000,000						5,000,000		(205,100)	(205,100)	146,205	05/26/2033
03027X-BA-7	AMERICAN TOWER CORPORATION		07/24/2023	VARIOUS	XXX	864,060	1,000,000	860,090	865,165		6,713	9,378	(2,665)		862,500		1,560	1,560	29,886	01/15/2030
03523T-BU-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC		06/26/2023	RBC DAIN RAUSCHER	XXX	3,106,170	3,000,000	3,160,530	3,145,436		(2,952)		(2,952)		3,142,484		(36,314)	(36,314)	152,146	01/23/2039
04248N-AA-1	ARMY HAWAII FAMILY HSG		12/15/2023	SINKING FUND REDEMPTION	XXX	197,004	197,004	204,629	196,981		24		24		197,004				8,200	06/15/2050
04248P-AA-6	ARMYHW 5.624 6/50		12/15/2023	SINKING FUND REDEMPTION	XXX	57,819	57,819	64,204	57,913		(95)		(95)		57,819				2,450	06/15/2050
04250C-AB-8	ARMY HAWAII FMLY HSING TRST III-A		06/15/2023	SINKING FUND REDEMPTION	XXX	200,000	200,000	200,000	200,000						200,000				5,750	06/15/2050
04250G-AB-9	ARMY HAWAII FMLY HSING TRST III-B		12/15/2023	SINKING FUND REDEMPTION	XXX	300,000	300,000	322,039	300,053		(53)		(53)		300,000				8,625	06/15/2050
048677-AB-4	ATLANTIC MARINE CORP COM		12/01/2023	SINKING FUND REDEMPTION	XXX	17,780	17,780	20,213	17,829		(49)		(49)		17,780				719	12/01/2050
048677-AD-0	ATLMAR 5.433 12/50		12/01/2023	SINKING FUND REDEMPTION	XXX	6,803	6,803	6,668	6,800		2		2		6,803				283	12/01/2050
048677-AE-8	ALTMAR 5.595 12/51		12/01/2023	SINKING FUND REDEMPTION	XXX	256,522	256,522	256,522	256,522						256,522				10,825	12/01/2051
048677-AG-3	ATLMAR 6.158 12/51		12/01/2023	SINKING FUND REDEMPTION	XXX	29,025	29,025	35,324	29,144		(119)		(119)		29,025				1,348	12/01/2051
05178R-AD-7	AURMIL 5.775 12/47		12/15/2023	SINKING FUND REDEMPTION	XXX	70,000	70,000	69,288	69,834		166		166		70,000				3,032	12/15/2047
05178T-AA-9	AURMIL 5.82 7/34		07/15/2023	SINKING FUND REDEMPTION	XXX	27,041	27,041	28,684	27,065		(24)		(24)		27,041				1,086	07/15/2034
053611-AJ-8	AVERY DENNISON CORPORATION		03/21/2023	JANE	XXX	8,443,900	8,500,000	8,457,500	8,472,345		913		913		8,473,258		(29,358)	(29,358)	122,010	12/06/2028
05526D-BN-4	BAT CAPITAL CORP		06/23/2023	CITIGROUP GLOBAL MARKETS	XXX	1,421,055	1,500,000	1,500,000	1,500,000						1,500,000		(78,945)	(78,945)	54,170	04/02/2030
05724B-AA-7	BAKER HUGHES LLC/CO-OBL		07/12/2023	VARIOUS	XXX	1,938,220	2,000,000	2,000,000	2,000,000			70,520	(70,520)		1,929,480		8,740	8,740	63,053	05/01/2030
06406R-BM-8	BANK OF NEW YORK MELLON CORP/THE		07/24/2023	GOLDMAN SACHS & CO	XXX	3,109,410	3,000,000	3,000,000	3,000,000						3,000,000		109,410	109,410	131,751	10/25/2033
06652K-AA-1	BANKUNITED INC		04/12/2023	VARIOUS	XXX	11,960,870	13,430,000	13,299,192	13,385,550		3,866		3,866		13,389,416		(1,428,546)	(1,428,546)	254,907	11/17/2025
06985P-AN-0	BASIC ENERGY SERVICES INC		12/26/2023	SINKING FUND REDEMPTION	XXX	17,145	17,145	294	294						294		16,851	16,851	(11)	10/15/2024
081331-AE-0	FTBELV 5.30 12/35		12/15/2023	SINKING FUND REDEMPTION	XXX	126,698	126,698	125,215	126,368		329		329		126,698				5,062	12/15/2035
097023-CV-5	BOEING CO		05/10/2023	MORGAN STANLEY	XXX	3,987,840	4,000,000	4,000,000	4,000,000						4,000,000		(12,160)	(12,160)	121,073	05/01/2040
097023-CY-9	BOEING CO		07/12/2023	VARIOUS	XXX	44,436,150	45,000,000	45,000,000	45,000,000			434,250	(434,250)		44,565,750		(129,600)	(129,600)	1,628,688	05/01/2030
09857L-AR-9	BOOKING HOLDINGS INC		03/21/2023	JANE	XXX	1,472,955	1,500,000	1,609,195	1,582,911		(2,324)		(2,324)		1,580,587		(107,632)	(107,632)	30,641	04/13/2030
100743-AJ-2	BOSTON GAS CO		06/23/2023	KEYBANC CAPITAL MARKETS	XXX	1,672,040	2,000,000	1,819,900	1,822,418		2,697		2,697		1,825,115		(153,075)	(153,075)	77,775	02/15/2042
11135F-BA-8	BROADCOM INC		07/25/2023	VARIOUS	XXX	21,310,060	22,000,000	21,895,500	21,914,665		4,895	636,760	(631,865)		21,282,800		27,260	27,260	809,875	04/15/2029
115236-AF-8	BROWN & BROWN INC		05/17/2023	JPMORGAN SECURITIES INC	XXX	4,142,300	5,000,000	3,862,250	3,864,466		5,157		5,157		3,869,623		272,677	272,677	166,375	03/17/2052
126410-LM-9	CSX TRANSPORTATION INC		01/15/2023	MATURITY	XXX	1,819,323	1,819,323	1,819,323	1,819,323						1,819,323				56,863	01/15/2023
126650-BP-4	CVS LEASE PASS THROUGH TRUST		12/10/2023	SINKING FUND REDEMPTION	XXX	595,993	595,993	602,656	596,342		(349)		(349)		595,993				19,669	12/10/2028
126650-BS-8	CVS PASS THROUGH TRUST		12/10/2023	SINKING FUND REDEMPTION	XXX	147,254	147,254	147,254	147,254						147,254				6,057	01/10/2032
12665U-AA-2	CVS CAREMARK CORP		12/11/2023	SINKING FUND REDEMPTION	XXX	161,532	161,532	161,532	161,532						161,532				4,145	01/10/2036
134011-AA-3	CAMP PENDLETON		04/01/2023	SINKING FUND REDEMPTION	XXX	100,000	100,000	104,819	100,108		(108)		(108)		100,000				5,802	10/01/2043
134011-AJ-4	PENDLE 5.572 10/50		10/02/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	100,000	100,000	100,000	100,000						100,000				5,572	10/01/2050
14040H-CT-0	CAPITAL ONE FINANCIAL CORPORATION		06/23/2023	GOLDMAN SACHS & CO	XXX	6,091,345	6,500,000	6,500,000	6,500,000						6,500,000		(408,655)	(408,655)	215,915	05/10/2033
14066A-AA-7	CPMRK 2006-RILY A1		07/10/2023	SINKING FUND REDEMPTION	XXX	189,120	189,120	207,078	189,160		(40)		(40)		189,120				8,761	07/10/2051
140689-AA-8	CPMRK 2007-LEE A		12/11/2023	SINKING FUND REDEMPTION	XXX	22,136	22,136	22,161	22,137						22,136				728	09/10/2052

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
140694-AA-8	CPMRK 2007-ROBS A		12/11/2023	SINKING FUND REDEMPTION	XXX	54,116	54,116	53,157	54,018		99		99		54,116				1,793	10/10/2052
14069B-AA-2	CPMRK 2007-AETC A1		12/11/2023	VARIOUS	XXX	287,943	287,943	284,564	287,855		88		88		287,943				9,256	02/10/2052
14070A-AA-1	CPMRK 2007-AET2 A		12/11/2023	SINKING FUND REDEMPTION	XXX	56,292	56,292	56,936	56,249		43		43		56,292				1,866	10/10/2052
14070E-AC-9	CPMRK 2009-AMCW A1A		12/11/2023	SINKING FUND REDEMPTION	XXX	19,221	19,221	19,030	19,180		41		41		19,221				841	07/10/2055
14155#-AA-8	CARDINALS BALLPARK LLC 5.77 30SEP27		03/30/2023	SINKING FUND REDEMPTION	XXX	299,968	299,968	299,968	299,968						299,968				8,654	09/30/2027
141844-AF-7	CARIBBEAN DEVELOPMENT BK		11/09/2023	VARIOUS	XXX	2,099,613	2,112,400	2,088,705	2,088,705						2,088,705		10,908	10,908	83,890	11/09/2027
144285-AL-7	CARPENTER TECHNOLOGY CORPORATION		07/14/2023	VARIOUS	XXX	5,871,825	6,000,000	6,093,750	6,045,863		(10,808)	95,055	(105,863)		5,940,000		(68,175)	(68,175)	376,757	07/15/2028
161175-AN-4	CCO SAFARI II LLC		12/26/2023	EXCHANGED	XXX	13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				917,523	10/23/2035
171779-AL-5	CIENA CORPORATION		03/28/2023	WELLS FARGO	XXX	875,000	1,000,000	1,000,000	1,000,000						1,000,000		(125,000)	(125,000)	26,667	01/31/2030
205887-CC-4	CONAGRA BRANDS INC		09/12/2023	VARIOUS	XXX	7,710,960	8,000,000	7,997,360	7,998,242		110	196,992	(196,882)		7,801,360		(90,400)	(90,400)	337,344	11/01/2028
20825C-AQ-7	CONOCOPHILIPS		07/18/2023	VARIOUS	XXX	29,930,368	26,125,000	30,927,242	30,042,076		(69,536)	877,141	(946,677)		29,095,399		834,969	834,969	1,646,238	02/01/2039
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
21036P-BC-1	CONSTELLATION BRANDS INC		07/13/2023	VARIOUS	XXX	3,962,040	4,000,000	3,988,800	3,992,776		450	70,746	(70,296)		3,922,480		39,560	39,560	125,033	11/15/2028
210795-QB-9	CONTL AIRLINES 2012-2 A		10/29/2023	SINKING FUND REDEMPTION	XXX	295,322	295,322	295,322	295,322						295,322				8,822	04/29/2026
21871X-AJ-8	COREBRIDGE FINANCIAL INC		04/25/2023	VARIOUS	XXX	830,290	1,000,000	885,660	887,093		567	65,402	(64,835)		822,258		8,032	8,032	24,408	04/05/2042
219350-BP-9	CORNING INC		05/17/2023	JPMORGAN SECURITIES INC	XXX	737,630	1,000,000	721,560	722,628		1,629		1,629		724,257		13,373	13,373	19,933	11/15/2049
22101@-AA-8	CORVIAS MGMT FEE BORROWER LLC		12/22/2023	FREE TRANSFER	XXX	4,619,234	4,590,264	4,918,835	4,663,170		(46,770)		(46,770)		4,616,399		2,835	2,835	119,538	01/01/2044
24422E-WK-1	JOHN DEERE CAPITAL CORP		03/09/2023	JEFFERIES & COMPANY INC	XXX	9,661,200	10,000,000	9,982,900	9,983,797		623		623		9,984,419		(323,219)	(323,219)	213,264	09/15/2027
254687-FY-7	WALT DISNEY CO		06/01/2023	JPMORGAN SECURITIES INC	XXX	5,650,344	5,040,000	5,034,960	5,035,441		82		82		5,035,524		614,820	614,820	161,560	05/13/2040
256677-AK-1	DOLLAR GENERAL CORPORATION		03/22/2023	BARCLAYS CAPITAL INC	XXX	9,875,400	10,000,000	9,990,300	9,990,315		435		435		9,990,750		(115,350)	(115,350)	236,389	11/01/2027
256677-AL-9	DOLLAR GENERAL CORPORATION		07/24/2023	VARIOUS	XXX	9,712,700	10,000,000	9,965,400	9,965,588		1,167	258,855	(257,688)		9,707,900		4,800	4,800	425,000	11/01/2032
256677-AM-7	DOLLAR GENERAL CORPORATION		05/17/2023	JPMORGAN SECURITIES INC	XXX	9,619,300	10,000,000	9,891,210	9,891,028		533		533		9,891,561		(272,261)	(272,261)	365,139	11/01/2052
260543-CY-7	DOW CHEMICAL COMPANY (THE)		03/21/2023	JANE	XXX	3,492,370	3,500,000	3,496,430	3,497,211		93		93		3,497,303		(4,933)	(4,933)	52,267	11/30/2028
260543-DH-3	DOW CHEMICAL COMPANY (THE)		05/17/2023	JPMORGAN SECURITIES INC	XXX	12,031,910	11,000,000	10,985,370	10,985,370						10,985,370		1,046,540	1,046,540	427,992	05/15/2053
278642-AZ-6	EBAY INC		05/17/2023	JPMORGAN SECURITIES INC	XXX	1,408,140	2,000,000	1,523,800	1,527,526		2,818		2,818		1,530,345		(122,205)	(122,205)	38,325	05/10/2051
29379V-BW-2	ENTERPRISE PRODUCTS OPERATING LLC		05/17/2023	JPMORGAN SECURITIES INC	XXX	6,335,120	8,000,000	5,959,360	5,966,069		11,788		11,788		5,977,857		357,263	357,263	269,733	01/31/2050
29379V-BY-8	ENTERPRISE PRODUCTS OPERATING LLC		05/17/2023	JPMORGAN SECURITIES INC	XXX	5,439,300	7,500,000	5,322,575	5,330,346		12,297		12,297		5,342,643		96,657	96,657	222,771	01/31/2051
303250-AF-1	FAIR ISAAC CORP		01/26/2023	JPMORGAN SECURITIES INC	XXX	925,000	1,000,000	997,500	997,860		29		29		997,888		(72,888)	(72,888)	5,000	06/15/2028
31428X-BZ-8	FEDEX CORP		06/01/2023	RBC DAIN RAUSCHER	XXX	13,502,720	14,000,000	13,966,120	13,973,506		1,320		1,320		13,974,826		(472,106)	(472,106)	330,556	05/15/2030
31428X-CA-2	FEDEX CORP		05/17/2023	JPMORGAN SECURITIES INC	XXX	1,943,038	2,097,000	1,804,678	1,805,415		1,561		1,561		1,806,976		136,063	136,063	56,270	05/15/2050
315786-AC-7	FIDELITY & GUARANTY LIFE		04/11/2023	SUNTRUST ROBINSON HUMPHREY, INC	XXX	1,863,550	1,880,000	1,840,175	1,863,542		1,873		1,873		1,865,415		(1,865)	(1,865)	46,530	05/01/2025
316773-CH-1	FIFTH THIRD BANCORP		10/26/2023	VARIOUS	XXX	11,393,927	10,500,000	10,475,714	10,480,735		441		441		10,481,175		912,751	912,751	867,057	03/01/2038
316773-DJ-6	FIFTH THIRD BANCORP		05/10/2023	VARIOUS	XXX	14,963,301	15,000,000	15,000,000	15,000,000						15,000,000		(36,699)	(36,699)	512,371	10/27/2028
31847R-AE-2	FIRST AMERICAN FINANCIAL CORP		02/01/2023	MATURITY	XXX	2,485,000	2,485,000	2,485,572	2,485,010		(10)		(10)		2,485,000				53,428	02/01/2023
320844-PD-9	FIRST MERIT BANK (OHIO)		06/22/2023	KEYBANC CAPITAL MARKETS	XXX	3,620,000	4,000,000	4,000,000	4,000,000						4,000,000		(380,000)	(380,000)	100,108	11/25/2026
33972P-AA-7	FLNG LIQUEFACTION 2 LLC		10/02/2023	VARIOUS	XXX	5,997,728	6,455,947	6,455,246	6,455,913		34		34		6,455,947		(458,218)	(458,218)	154,577	03/31/2038
341099-CL-1	FLORIDA POWER CORPORATION		06/01/2023	GOLDMAN SACHS & CO	XXX	11,105,400	10,000,000	9,957,800	9,969,085		511		511		9,969,596		1,135,804	1,135,804	302,222	06/15/2038
343498-AB-7	FLOWERS FOODS INC		06/01/2023	BANK OF AMERICA	XXX	1,737,564	1,825,000	1,713,803	1,777,041		5,096		5,096		1,782,137		(44,573)	(44,573)	43,293	10/01/2026
346845-AB-6	FORT BENNING CLASS I		07/15/2023	SINKING FUND REDEMPTION	XXX	66,433	66,433	66,433	66,433						66,433				2,783	01/15/2036
346845-AG-5	FORT BENNING FAMILY COMMUNITIES LL		07/15/2023	SINKING FUND REDEMPTION	XXX	130,319	130,319	134,159	112,889		10		10		130,319				5,712	01/15/2051
346845-AK-6	FORT BENNING FAM		07/18/2023	VARIOUS	XXX	113,742	113,742	129,111	100,966		(129)		(129)		113,742				9,626	01/15/2051
347466-AE-4	IRWIN LAND LLC		12/15/2023	SINKING FUND REDEMPTION	XXX	59,377	59,377	58,682	59,223		154		154		59,377				2,373	12/15/2035
347466-AG-9	FORT IRWIN LAND LLC		12/15/2023	SINKING FUND REDEMPTION	XXX	1,473,030	1,473,030	1,479,432	1,451,382		(1,775)		(1,775)		1,473,030				59,017	12/15/2025
347508-AA-1	FTKNOX 5.815 2/52 CLASS I-A		12/15/2023	SINKING FUND REDEMPTION	XXX	75,969	75,969	73,633	75,770		199		199		75,969				2,415	02/15/2052
347508-AC-7	FTKNOX 5.915 2/52		12/15/2023	SINKING FUND REDEMPTION	XXX	12,573	12,573	12,103			35		35		12,573				375	02/15/2052
361448-BC-6	GATX CORPORATION		07/13/2023	VARIOUS	XXX	1,201,513	1,250,000	1,250,000	1,250,000			59,063	(59,063)		1,190,938		10,575	10,575	39,497	11/07/2028
361448-BE-2	GATX CORPORATION		07/19/2023	VARIOUS	XXX	6,652,290	6,900,000	6,894,171	6,895,829		242	291,025	(290,783)		6,605,046		47,244	47,244	261,242	04/01/2029
361448-BH-5	GATX CORPORATION		05/17/2023	VARIOUS	XXX	6,120,980	10,000,000	5,969,400	5,983,563		20,314		20,314		6,003,877		117,103	117,103	142,256	06/01/2051
36186W-AA-7	GMACN SERIES 2005-DOVR CLASS A		12/11/2023	SINKING FUND REDEMPTION	XXX	96,377	96,377	96,163	96,234		143		143		96,377				2,762	10/10/2050
36186Y-AA-3	GENERAL MOTORS ACCEPT CORP 2005-A1		12/11/2023	SINKING FUND REDEMPTION	XXX	307,651	307,651	318,365	307,964		(313)		(313)		307,651				9,236	02/10/2035
36188A-AA-3	GMACN 2008-LEWS A		12/11/2023	SINKING FUND REDEMPTION	XXX	251,178	251,178	251,057	250,710		468		468		251,178				9,988	04/10/2047
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO LTD		10/02/2023	SINKING FUND REDEMPTION	XXX	1,057,427	1,057,427	1,057,427	1,057,427						1,057,427				23,328	09/30/2040
375558-BG-7	GILEAD SCIENCES INC		03/21/2023	BARCLAYS CAPITAL INC	XXX	10,703,000	11,000,000	10,963,150	10,972,798		358		358		10,973,155		(270,155)	(270,155)	282,517	09/01/2035
38011W-AA-4	GMACN 2002-MEAD A		12/11/2023	SINKING FUND REDEMPTION	XXX	462,094	462,094	558,420	465,801		(3,707)		(3,707)		462,094				17,323	05/10/2037
38012D-AB-3	GMACN 2005-DRUM A		12/11/2023	SINKING FUND REDEMPTION	XXX	407,716	407,716	436,160	408,195		(479)		(479)		407,716				12,197	05/10/2050
38012L-AA-7	GMACN SERIES 2006-NELL CLASS A		12/11/2023	SINKING FUND REDEMPTION	XXX	75,405	75,405	69,446	75,220		184		184		75,405				2,210	05/10/2051
38141G-WB-6	GOLDMAN SACHS GROUP INC/THE		06/01/2023	GOLDMAN SACHS & CO	XXX	16,348,496	17,004,000	16,990,469	16,997,126		523		523		16,997,649		(649,153)	(649,153)	561,911	01/26/2027

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
406216-BJ-9	HALLIBURTON COMPANY		03/29/2023	DEUTSCHE BANK SECURITIES INC.	XXX	2,863,710	3,000,000	3,104,608	3,075,398		(1,290)		(1,290)		3,074,108		(210,398)	(210,398)	54,967	11/15/2035
409322-AB-0	HAMPTO 6.071 12/41		12/15/2023	SINKING FUND REDEMPTION	XXX	200,000	200,000	200,000	200,000						200,000				8,310	12/15/2041
416515-BF-0	HARTFORD FINANCIAL SERVICES GROUP		05/10/2023	MITSUBISHI UFJ SECURITIES	XXX	2,212,620	3,000,000	2,222,040	2,226,506		4,803		4,803		2,231,309		(18,689)	(18,689)	78,900	08/19/2049
42809H-AD-9	HESS CORPORATION		06/23/2023	JANE	XXX	952,160	1,000,000	1,029,740	1,025,972		(423)		(423)		1,025,549		(73,389)	(73,389)	48,533	02/15/2041
437076-CS-9	HOME DEPOT INC		03/09/2023	GOLDMAN SACHS & CO	XXX	4,795,850	5,000,000	4,994,050	4,994,171		85		85		4,994,256		(198,406)	(198,406)	108,750	09/15/2032
43734L-AA-4	HOME POINT CAPITAL INC		01/06/2023	JPMORGAN SECURITIES INC	XXX	594,680	829,000	611,793	611,793						611,793		(17,113)	(17,113)	18,246	02/01/2026
44329H-AH-7	HANSCOM FAMILY HSG LLC MILITARY HSG		09/19/2023	SINKING FUND REDEMPTION	XXX	31,464	31,464	35,514	31,669		(205)		(205)		31,464				1,771	10/15/2028
44329H-AL-8	HP COMMUNITIES		09/01/2023	SINKING FUND REDEMPTION	XXX	49,286	49,286	49,286	49,286						49,286				2,813	09/01/2053
44329H-AW-4	HP COMMUNITIES LLC		09/15/2023	SINKING FUND REDEMPTION	XXX	13,696	13,696	13,646	13,660		36		36		13,696				701	09/15/2053
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)	241,550	05/17/2033
44988U-AA-5	IP LENDING III LLC		08/04/2023	VARIOUS	XXX	5,880,000	5,880,000	5,880,000	5,880,000						5,880,000				126,170	11/02/2026
44988W-AA-1	IP LENDING II LLC		05/08/2023	VARIOUS	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				44,408	08/25/2025
452327-AP-4	ILLUMINA INC		07/13/2023	JEFFERIES & COMPANY INC	XXX	9,099,450	9,000,000	8,987,670	8,987,778		1,183		1,183		8,988,961		110,489	110,489	307,625	12/13/2027
465685-AR-6	ITC HOLDINGS CORP		09/12/2023	VARIOUS	XXX	5,865,420	6,000,000	5,993,940	5,994,238		456	88,474	(88,018)		5,906,220		(40,800)	(40,800)	290,400	09/22/2027
46611J-AB-8	JBG/ROCKVILLE NCI CAMPUS		02/15/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				81,333	07/15/2033
46817M-AS-6	JACKSON FINANCIAL INC		04/17/2023	VARIOUS	XXX	2,193,750	2,250,000	2,249,663	2,249,677		4	29,606	(29,602)		2,220,075		(26,325)	(26,325)	46,423	06/08/2032
47077W-AA-6	JANE STREET GROUP LLC		03/28/2023	VARIOUS	XXX	2,669,344	3,000,000	3,000,000	3,000,000						3,000,000		(330,656)	(330,656)	50,625	11/15/2029
47233J-AG-3	JEFFERIES GROUP LLC		07/24/2023	VARIOUS	XXX	6,842,640	7,000,000	6,958,420	6,980,750		1,821	125,511	(123,690)		6,857,060		(14,420)	(14,420)	349,874	01/15/2027
475795-AE-0	JELD-WEN INC		04/04/2023	JPMORGAN SECURITIES INC	XXX	498,750	500,000	500,000	500,000						500,000		(1,250)	(1,250)	12,240	05/15/2025
477164-AA-5	JETBLUE AIRWAYS CORPORATION		11/15/2023	VARIOUS	XXX	891,662	925,340	936,874	926,087		(747)	36,265	(37,012)		889,076		2,586	2,586	22,545	11/15/2032
48252A-AA-9	KKR GROUP FINANCE CO VI LLC		09/12/2023	VARIOUS	XXX	13,503,120	15,000,000	14,941,650	14,957,179		978	1,272,532	(1,271,554)		13,685,625		(182,505)	(182,505)	613,698	07/01/2029
485170-BE-3	KANSAS CITY SOUTHERN		04/19/2023	DIRECT	XXX	4,999,150	6,500,000	5,037,295	5,050,663		7,540		7,540		5,058,203		(59,053)	(59,053)	106,167	05/01/2050
487312-AB-6	KEENAN FORT DETRICK ENERGY		11/15/2023	SINKING FUND REDEMPTION	XXX	231,669	231,669	231,669	231,669						231,669				13,548	05/15/2033
487836-BW-7	KELLOGG COMPANY		03/09/2023	MORGAN STANLEY	XXX	5,780,880	6,000,000	5,978,760	5,987,465		417		417		5,987,883		(207,003)	(207,003)	84,567	05/15/2028
49271V-AF-7	KEURIG DR PEPPER INC		03/21/2023	CITIGROUP GLOBAL MARKETS	XXX	5,927,100	6,000,000	6,000,000	6,000,000						6,000,000		(72,900)	(72,900)	89,642	05/25/2028
49271V-AK-6	KEURIG DR PEPPER INC		05/17/2023	VARIOUS	XXX	8,632,940	11,387,000	8,064,917	8,075,746		18,692		18,692		8,094,438		538,502	538,502	236,511	05/01/2050
49271V-AR-1	KEURIG DR PEPPER INC		05/17/2023	JPMORGAN SECURITIES INC	XXX	5,897,080	7,000,000	5,672,600	5,677,145		6,674		6,674		5,683,819		213,261	213,261	187,250	04/15/2052
49326E-EN-9	KEYCORP		05/19/2023	VARIOUS	XXX	3,264,303	4,000,000	4,000,000	4,000,000						4,000,000		(735,697)	(735,697)	88,397	06/01/2033
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
49338C-AC-7	KEYSPAN GAS EAST CORPORATION		05/17/2023	JPMORGAN SECURITIES INC	XXX	1,361,960	2,000,000	1,320,620	1,322,827		3,379		3,379		1,326,206		35,754	35,754	59,966	01/18/2052
50048W-AA-6	KOMATSU FINANCE AMERICA INC		07/13/2023	VARIOUS	XXX	15,336,996	15,000,000	15,000,000	15,000,000						15,000,000		336,996	336,996	643,841	10/06/2027
50077L-AB-2	KRAFT HEINZ FOODS CO		05/10/2023	RBC DAIN RAUSCHER	XXX	7,744,770	9,000,000	7,768,350	7,780,355		9,580		9,580		7,789,935		(45,165)	(45,165)	176,094	06/01/2046
50106G-AE-2	KRONOS ACQ / KIK CUSTOM		03/27/2023	BANK OF AMERICA	XXX	1,805,000	2,000,000	2,000,000	2,000,000						2,000,000		(195,000)	(195,000)	74,722	12/31/2026
50207#-AA-0	LMH SPE AM LLC / LMH SP 5.9 21JUN48		06/21/2023	SINKING FUND REDEMPTION	XXX	800,156	800,156	806,222	800,230		(74)		(74)		800,156				23,605	06/21/2048
513272-AE-4	LAMB WESTON HLD		03/30/2023	VARIOUS	XXX	3,602,961	4,000,000	4,000,000	4,000,000						4,000,000		(397,039)	(397,039)	117,172	01/31/2032
52532X-AE-5	LEIDOS INC		12/26/2023	VARIOUS	XXX	7,138,699	7,250,000	7,156,910	7,182,713		9,896		9,896		7,192,609		(53,910)	(53,910)	236,493	05/15/2030
548661-EL-7	LOWES COMPANIES INC		07/12/2023	VARIOUS	XXX	14,847,300	15,000,000	14,962,200	14,962,323		1,180	125,953	(124,773)		14,837,550		9,750	9,750	637,500	04/15/2033
55336V-AF-7	MARATHON PETROLEUM CORP		12/27/2023	EXCHANGED	XXX	1,078,394	1,076,000	1,097,197	1,081,123		(2,961)		(2,961)		1,078,162		232	232	52,455	12/01/2024
55336V-AH-3	MPLX LP		12/27/2023	EXCHANGED	XXX	2,319,985	2,313,000	2,352,691	2,324,742		(5,145)		(5,145)		2,319,597		388	388	112,759	06/01/2025
570535-AX-2	MARKEL CORPORATION		05/17/2023	JPMORGAN SECURITIES INC	XXX	1,690,100	2,500,000	1,543,750	1,545,919		4,402		4,402		1,550,321		139,779	139,779	46,000	05/07/2052
571748-BH-4	MARSH & MCLENNAN COMPANIES INC		03/29/2023	JANE	XXX	932,770	1,000,000	999,110	999,172		9		9		999,180		(66,410)	(66,410)	25,861	03/15/2039
571903-BE-2	MARRIOTT INTERNATIONAL INC		07/13/2023	VARIOUS	XXX	1,934,870	2,000,000	1,987,580	1,990,215		276	37,859	(37,583)		1,952,632		(17,762)	(17,762)	33,017	06/15/2030
571903-BJ-1	MARRIOTT INTERNATIONAL INC		09/12/2023	VARIOUS	XXX	4,914,750	5,000,000	4,956,400	4,958,531		3,216	1,047	2,169		4,960,700		(45,950)	(45,950)	254,167	10/15/2027
574599-BR-6	MASCO CORPORATION		05/17/2023	JPMORGAN SECURITIES INC	XXX	1,479,410	2,390,000	1,487,895	1,490,786		4,982		4,982		1,495,768		(16,358)	(16,358)	56,845	02/15/2051
57763R-AA-5	MAUSER PACKAGING SOLUTIONS HOLDING		02/24/2023	SECURITY CALLED BY ISSUER at 102.130	XXX	2,042,600	2,000,000	1,980,000	1,992,640		799		799		1,993,439		6,561	6,561	103,517	04/15/2024
58013M-FT-6	MCDONALDS CORPORATION		05/17/2023	VARIOUS	XXX	7,767,600	8,000,000	7,957,690	7,957,880		235		235		7,958,115		(190,515)	(190,515)	284,108	09/09/2052
59524E-AB-8	MID-ATLANTIC MILITRY CO		08/01/2023	SINKING FUND REDEMPTION	XXX	87,308	87,308	99,595	87,455		(147)		(147)		87,308				3,344	08/01/2050
59524E-AC-6	MIDATL 5.30 8/50		08/01/2023	SINKING FUND REDEMPTION	XXX	1,090,470	1,090,470	1,045,096	1,048,287		450		450		1,090,470				42,031	08/01/2050
598329-AB-6	MIDWEST FAM HSG		07/07/2023	SINKING FUND REDEMPTION	XXX	85,827	85,827	78,875	85,670		157		157		85,827				3,574	01/01/2051
598329-AC-4	MWFAM 5.531 1/51		07/01/2023	SINKING FUND REDEMPTION	XXX	148,784	148,784	144,141	134,972		37		37		148,784				6,020	01/01/2051
598329-AD-2	MWFAM 5.581 1/51		07/03/2023	SINKING FUND REDEMPTION	XXX	34,526	34,526	31,516			32		32		34,526				963	01/01/2051
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		12/20/2023	VARIOUS	XXX	6,201,798	6,201,798	6,124,276	6,172,466		29,332		29,332		6,201,798				315,821	06/20/2027
62927#-AT-3	NFL VENTURES LP		04/24/2023	SINKING FUND REDEMPTION	XXX	229,668	229,668	229,668	229,668						229,668				3,927	04/15/2045
63681#-AA-8	CTL - NAT LOGISITICS PT FUNDED		12/11/2023	VARIOUS	XXX	416,321	416,321	416,321	416,321						416,321				7,928	10/10/2042
638612-AM-3	NATIONWIDE FINANCIAL SERVICES INC		05/17/2023	JPMORGAN SECURITIES INC	XXX	2,808,534	3,925,000	2,637,168	2,640,172		8,086		8,086		2,648,258		160,276	160,276	71,860	11/30/2049
644188-BH-6	NEW ENGLAND POWER CO		05/17/2023	JPMORGAN SECURITIES INC	XXX	5,215,250	5,000,000	5,000,000	5,000,000						5,000,000		215,250	215,250	143,453	11/25/2052
65158N-AB-8	NEWMARK GROUP INC		11/15/2023	MATURITY	XXX	2,500,000	2,500,000	2,473,425	2,490,399		9,601		9,601		2,500,000				153,125	11/15/2023

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
65342R-AE-0	NFP CORP		04/04/2023	VARIOUS	XXX	904,904	1,000,000	1,015,000	1,012,677		(330)	110,347	(110,677)		902,000		2,904	2,904	31,271	08/15/2028
664175-AA-4	GMH MILITARY HSG NAVY NE		10/16/2023	VARIOUS	XXX	500,000	500,000	523,550	508,295		(410)		(410)		507,885		(7,885)	(7,885)	22,043	10/15/2049
664175-AB-2	GMHMIL 6.448 10/49		10/16/2023	SINKING FUND REDEMPTION	XXX	100,000	100,000	93,454	99,627		373		373		100,000				6,448	10/15/2049
664175-AC-0	GMH MILITARY HSG NAVY NE		10/16/2023	SINKING FUND REDEMPTION	XXX	200,000	200,000	195,280	199,672		328		328		200,000				9,436	10/15/2049
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSURANCE		10/27/2023	PRIOR YEAR INCOME	XXX														(57,750)	09/30/2047
67059T-AH-8	NUSTAR LOGISTICS LP		07/26/2023	VARIOUS	XXX	14,186,623	14,733,000	14,812,180	14,797,475		(3,009)	738,580	(741,589)		14,055,886		130,736	130,736	767,817	10/01/2030
67085K-AA-0	OFFUTT AFB AMERICA FIRST		09/01/2023	SINKING FUND REDEMPTION	XXX	132,395	132,395	126,804	104,899		63		63		132,395				5,267	09/01/2050
674599-CX-1	OCCIDENTAL PETROLEUM CORPORATION		03/30/2023	VARIOUS	XXX	808,550	1,000,000	917,500	922,866		763		763		923,629		(115,079)	(115,079)	27,114	08/15/2039
674599-EF-8	OCCIDENTAL PETROLEUM CORPORATION		03/28/2023	CITIGROUP GLOBAL MARKETS	XXX	2,801,563	2,750,000	3,100,625	3,042,134		(8,219)		(8,219)		3,033,914		(232,352)	(232,352)	125,860	01/01/2031
677071-AK-8	OHANA 5.88 10/51		10/01/2023	SINKING FUND REDEMPTION	XXX	158,621	158,621	162,444	158,674		(53)		(53)		158,621				7,058	10/01/2051
677071-AM-4	OHANA 5.462 10/26		10/01/2023	SINKING FUND REDEMPTION	XXX	80,612	80,612	80,906	80,650		(38)		(38)		80,612				3,317	10/01/2026
677071-AR-3	OHANA 5.658 10/51		10/01/2023	SINKING FUND REDEMPTION	XXX	62,560	62,560	62,560	62,560						62,560				2,660	10/01/2051
677071-AU-6	OHANA 6.0 10/51		10/01/2023	SINKING FUND REDEMPTION	XXX	45,571	45,571	50,784	45,642		(71)		(71)		45,571				2,061	10/01/2051
677071-AV-4	OHANA 6.15 10/51		10/01/2023	SINKING FUND REDEMPTION	XXX	23,667	23,667	31,624	23,794		(128)		(128)		23,667				1,097	10/01/2051
677071-AW-2	OHANA MILITARY COMM LLC		10/01/2023	SINKING FUND REDEMPTION	XXX	111,437	111,437	117,286	111,525		(88)		(88)		111,437				4,475	10/01/2051
680223-AK-0	OLD REPUBLIC INTERNATIONAL CORPORA		06/01/2023	BARCLAYS CAPITAL INC	XXX	4,694,595	4,919,000	4,828,244	4,876,400		4,670		4,670		4,881,070		(186,475)	(186,475)	147,724	08/26/2026
680223-AL-8	OLD REPUBLIC INTERNATIONAL CORPORA		05/17/2023	JPMORGAN SECURITIES INC	XXX	2,807,680	4,000,000	2,792,400	2,796,205		6,213		6,213		2,802,418		5,262	5,262	67,589	06/11/2051
68268N-AL-7	ONEOK PARTNERS LP		02/27/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	8,410,000	8,410,000	8,463,196	8,413,033		(1,072)		(1,072)		8,411,961		(1,961)	(1,961)	189,225	09/15/2023
68902V-AL-1	OTIS WORLDWIDE CORP		03/29/2023	BARCLAYS CAPITAL INC	XXX	762,500	1,000,000	784,320	789,343		1,978		1,978		791,321		(28,821)	(28,821)	19,536	02/15/2040
69403W-AE-7	NAVASL BASE SAN DIEGO 2006A CL2		07/17/2023	SINKING FUND REDEMPTION	XXX	61,412	61,412	61,412	61,412						61,412				2,312	07/15/2051
69403W-AG-2	NAVASL BASE SAN DIEGO 2006A CL3		07/17/2023	SINKING FUND REDEMPTION	XXX	21,564	21,564	19,451	21,487		76		76		21,564				920	07/15/2051
69448F-AA-9	PACIFIC LIFE INSURANCE COMPANY		10/24/2023	PRIOR YEAR INCOME	XXX														107,500	10/24/2067
695114-CG-1	PACIFICORP		06/21/2023	JPMORGAN SECURITIES INC	XXX	2,043,300	2,000,000	1,663,160	1,744,700		4,558		4,558		1,749,258		294,042	294,042	86,111	10/15/2037
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP		04/11/2023	MARKETAXESS	XXX	450,131	450,000	450,000	450,000						450,000		131	131	11,563	05/15/2026
70450Y-AM-5	PAYPAL HOLDINGS INC		08/10/2023	VARIOUS	XXX	2,303,445	2,375,000	2,367,329	2,367,365		68		68		2,367,433		(63,988)	(63,988)	80,936	06/01/2052
717081-EC-3	PFIZER INC		03/21/2023	BANK OF AMERICA	XXX	1,869,850	1,985,000	2,035,876	2,024,856		(492)		(492)		2,024,364		(154,514)	(154,514)	21,394	12/15/2036
71839#-AA-2	PHILLIES FUNDING LP		10/10/2023	SINKING FUND REDEMPTION	XXX	351,238	351,238	351,238	351,238						351,238				13,737	07/10/2030
72305*-AA-9	PINEBRIDGE PRIVATE CREDIT III CLASS A		12/31/2023	VARIOUS	XXX	1,396,532	1,396,532	1,396,532	474,004						1,396,532				31,933	08/31/2032
72305*-AB-7	PINEBRIDGE PRIVATE CREDIT III CLASS B		12/31/2023	VARIOUS	XXX	635,436	635,436	635,436	215,604						635,436				17,563	08/31/2032
72650T-AA-6	PLAINS END FINANCING LLC		10/15/2023	SINKING FUND REDEMPTION	XXX	320,400	320,400	320,400	320,400						320,400				12,097	04/15/2028
730481-AJ-7	JB POINDEXTER & CO INC		03/31/2023	JEFFERIES & COMPANY INC	XXX	468,750	500,000	500,000	500,000						500,000		(31,250)	(31,250)	16,724	04/15/2026
73102Q-AA-4	POLAR TANKERS INC		11/10/2023	SINKING FUND REDEMPTION	XXX	573,404	573,404	573,404	573,404						573,404				25,717	05/10/2037
73557*-AB-0	PORT WA GENERATING STATION		12/18/2023	SINKING FUND REDEMPTION	XXX	254,966	254,966	314,531	258,128		(3,161)		(3,161)		254,966				8,686	06/15/2033
73939V-AA-2	POWERTEAM SERVICES LLC		12/28/2023	VARIOUS	XXX	7,877,809	8,875,000	9,160,657	9,054,289		(23,639)		(23,639)		9,030,650		(1,152,840)	(1,152,840)	523,673	12/04/2025
74251V-AL-6	PRINCIPAL FINANCIAL GROUP INC		04/07/2023	VARIOUS	XXX	24,250,000	24,250,000	24,244,375	24,244,676		2		2		24,244,678		5,322	5,322	745,754	05/15/2055
744320-AM-4	PRUDENTIAL FINANCIAL INC		06/15/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	5,850,000	5,850,000	5,849,649	5,849,649						5,849,649		351	351	164,531	06/15/2043
759351-AL-3	REINSURANCE GROUP OF AMERICA INC		09/15/2023	MATURITY	XXX	10,500,000	10,500,000	10,460,415	10,496,546		3,454		3,454		10,500,000				493,500	09/15/2023
76125G-AA-2	RESTLAS 2013 LLC		01/02/2023	MATURITY	XXX	4,837,533	4,837,533	4,837,533	4,837,533						4,837,533				119,595	01/02/2023
78081B-AE-3	ROYALTY PHARMA PLC		12/27/2023	EXCHANGED	XXX	21,274,920	22,000,000	21,177,650	21,246,324		30,886		30,886		21,277,210		(2,290)	(2,290)	905,483	09/02/2040
802385-RF-3	CA SANTA MONICA CCD 2018A		07/12/2023	VARIOUS	XXX	2,290,093	2,435,000	2,414,181	2,420,260		610	141,126	(140,516)		2,279,744		10,349	10,349	87,975	08/01/2031
808513-BC-8	CHARLES SCHWAB CORPORATION (THE)		03/09/2023	US BANCORP INVESTMENTS, INC	XXX	5,340,995	5,500,000	5,492,190	5,493,998		140		140		5,494,138		(153,143)	(153,143)	120,828	03/22/2030
830867-AA-5	DELTA AIR LINES INC / SKYMILES		10/26/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	5,518,000	5,518,000	5,518,000	5,518,000						5,518,000				495,183	10/20/2025
830867-AB-3	DELTA AIR LINES INC / SKYMILES IP		08/30/2023	VARIOUS	XXX	12,466,649	13,000,000	13,000,000	13,000,000			381,043	(381,043)		12,618,957		(152,308)	(152,308)	509,716	10/20/2028
832248-BB-3	SMITHFIELD FOODS INC		04/12/2023	VARIOUS	XXX	8,137,500	8,750,000	8,745,967	8,747,088		56	573,524	(573,468)		8,173,620		(36,120)	(36,120)	243,931	04/01/2029
8426EP-AF-5	SOUTHERN COMPANY GAS CAPITAL CORPO		09/12/2023	VARIOUS	XXX	9,595,100	10,000,000	9,972,000	9,972,571		919	41,890	(40,971)		9,931,600		(336,500)	(336,500)	522,153	09/15/2032
845011-AF-2	SOUTHWEST GAS CORP		07/13/2023	JPMORGAN SECURITIES INC	XXX	7,115,896	7,000,000	6,990,690	6,990,826		894		894		6,991,720		124,177	124,177	254,878	12/01/2027
84858D-AA-6	SPIRIT AIR 2015-1 PTT A		10/01/2023	SINKING FUND REDEMPTION	XXX	144,857	144,857	144,857	144,857						144,857				4,454	10/01/2029
85172F-AP-4	SPRINGLEAF FINANCE CORP		12/14/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				621,687	03/15/2024
857477-AL-7	STATE STREET CORP		05/15/2023	MATURITY	XXX	1,490,000	1,490,000	1,382,420	1,484,958		5,042		5,042		1,490,000				23,095	05/15/2023
858155-AE-4	STEELCASE INC		12/27/2023	VARIOUS	XXX	21,812,204	24,353,000	23,530,544	23,582,418		(2,714)	1,959,810	(1,962,524)		21,619,894		192,310	192,310	1,566,174	01/18/2029
86668@-AA-8	SCA 2019-1 A		12/15/2023	SINKING FUND REDEMPTION	XXX	632,393	632,393	632,393	632,393						632,393				81,817	12/15/2027
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
87165B-AG-8	SYNCHRONY FINANCIAL		05/03/2023	GOLDMAN SACHS & CO	XXX	18,810,000	20,000,000	19,926,800	19,978,019		2,818		2,818		19,980,837		(1,170,837)	(1,170,837)	705,000	07/23/2025
87165B-AL-7	SYNCHRONY FINANCIAL		05/03/2023	GOLDMAN SACHS & CO	XXX	1,346,745	1,500,000	1,498,350	1,499,350		59		59		1,499,409		(152,664)	(152,664)	41,779	08/04/2026

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
87165B-AP-8	SYNCHRONY FINANCIAL		05/03/2023	GOLDMAN SACHS & CO	XXX	4,637,800	5,000,000	4,989,200	4,992,655		349		349		4,993,004		(355,204)	(355,204)	161,653	03/19/2029
87264A-BK-0	T-MOBILE USA INC		12/27/2023	EXCHANGED	XXX	47,448,761	48,100,000	47,364,853	47,422,886		27,939		27,939		47,450,826		(2,064)	(2,064)	1,867,883	02/15/2041
886528-AA-6	TIERRA 6.028 9/54		09/15/2023	SINKING FUND REDEMPTION	XXX	62,074	62,074	62,074	62,074						62,074				2,821	09/15/2054
891906-AB-5	TOTAL SYSTEM SERVICES INC		06/01/2023	MATURITY	XXX	2,590,000	2,590,000	2,381,557	2,579,079		10,921		10,921		2,590,000				48,563	06/01/2023
89543Y-AA-0	TRI-COMMAND MILITARY HSG		12/27/2023	VARIOUS	XXX	16,885,079	16,885,079	16,885,079	16,885,079						16,885,079				1,167,096	02/15/2048
896239-AC-4	TRIMBLE INC		07/24/2023	VARIOUS	XXX	4,902,610	5,000,000	5,040,550	5,024,357		(1,744)	142,662	(144,406)		4,879,950		22,660	22,660	149,722	06/15/2028
90290M-AC-5	US FOODS INC		01/06/2023	BANK OF MONTREAL	XXX	857,804	857,000	857,000	857,000						857,000		804	804	12,610	04/15/2025
909319-AA-3	UNITED AIRLINES INC		08/15/2023	SINKING FUND REDEMPTION	XXX	1,695,102	1,695,102	1,695,102	1,695,102						1,695,102				54,668	08/15/2025
90932Q-AA-4	UNITED AIR 2014-2 A PTT		09/03/2023	VARIOUS	XXX	1,702,943	1,775,517	1,773,743	1,775,376		141	74,403	(74,262)		1,701,114		1,829	1,829	45,061	09/03/2026
90983V-AA-1	MCGAFB 5.611 9/51		09/15/2023	SINKING FUND REDEMPTION	XXX	265,183	265,183	274,402	265,119		63		63		265,183				11,160	09/15/2051
92838@-AA-1	VISTA RIDGE LLC		12/30/2023	VARIOUS	XXX	213,418	213,418	213,418	213,418						213,418				3,720	10/14/2049
92870V-AE-5	VOLTAGE FINANCE CLASS A		01/31/2023	VARIOUS	XXX	117,963	117,963	117,963	117,963						117,963				806,021	10/15/2028
92870V-AF-2	VOLTAGE FINANCE CLASS B		05/12/2023	SINKING FUND REDEMPTION	XXX	153,481	153,481	153,481	153,481						153,481				1,047,392	10/15/2028
92870V-AG-0	VOLTAGE FINANCE CL C		07/17/2023	PRIOR YEAR INCOME	XXX														128,954	10/15/2028
947890-AH-2	WEBSTER FINANCIAL CORP		05/11/2023	VARIOUS	XXX	7,677,214	8,000,000	7,956,350	7,993,957		1,932		1,932		7,995,889		(318,676)	(318,676)	260,521	02/15/2024
95765P-AE-9	WESTERN AND SOUTHERN LIFE INSURANC		04/28/2023	PRIOR YEAR INCOME	XXX														8,813	04/28/2061
95829T-AA-3	WSTGRP 6.75 3/57		09/15/2023	SINKING FUND REDEMPTION	XXX	111,810	111,810	111,810	111,810						111,810				5,694	03/15/2057
96332O-AW-6	WHIRLPOOL CORPORATION		07/27/2023	VARIOUS	XXX	13,555,981	13,890,000	13,753,068	13,798,118		5,402	285,633	(280,231)		13,517,887		38,094	38,094	607,373	02/26/2029
97263B-AA-1	WILTON RE FINANCE LLC		03/30/2023	VARIOUS	XXX	31,535,000	31,535,000	31,798,106	31,550,307		(15,307)		(15,307)		31,535,000				926,341	03/30/2033
97650W-AF-5	WINTRUST FINANCIAL CORPORATION		05/25/2023	VARIOUS	XXX	7,734,409	8,000,000	8,000,000	8,000,000						8,000,000		(265,591)	(265,591)	178,374	06/13/2024
98138H-AH-4	WORKDAY INC		07/12/2023	VARIOUS	XXX	6,069,050	6,500,000	6,178,531	6,204,805		17,205	194,170	(176,965)		6,027,840		41,210	41,210	189,060	04/01/2029
98310W-AM-0	WYNDHAM WORLDWIDE CORP		03/27/2023	DEUTSCHE BANK SECURITIES INC	XXX	1,131,823	1,129,000	1,152,257	1,136,906		(645)		(645)		1,136,261		(4,439)	(4,439)	36,843	10/01/2025
BGH18D-WW-2	NEW CARDINALS STADIUM 6.18 30JUN32		07/31/2023	SINKING FUND REDEMPTION	XXX	262,080	262,080	262,080	262,080						262,080				16,198	06/30/2032
BGH39Z-CE-0	ARTHUR J GALLAGHER + C 4.13 24JUN23		06/24/2023	MATURITY	XXX	11,300,000	11,300,000	11,300,000	11,300,000						11,300,000				233,345	06/24/2023
BGH4Q2-R9-7	CVS LEASE PASS THROUGH TRUST		12/11/2023	SINKING FUND REDEMPTION	XXX	280,652	280,652	280,652	280,652						280,652				4,965	10/10/2038
BGH53G-1U-9	ENCORE CAPITAL GROUP INC		12/14/2023	VARIOUS	XXX	4,081,687	4,081,687	4,081,687	4,081,687						4,081,687				141,879	08/11/2024
BGH559-EB-1	CVS LEASE PASS THROUGH TRUST		12/11/2023	SINKING FUND REDEMPTION	XXX	466,520	466,520	466,520	466,520						466,520				10,236	10/10/2039
BGH5FM-QQ-5	FOOTBALL TRUST V		08/02/2023	VARIOUS	XXX	880,770	1,000,000	1,000,000	1,000,000			107,490	(107,490)		892,510		(11,740)	(11,740)	34,825	10/05/2032
BGH5K6-4M-7	FOOTBALL CLUB TERM NOTES		08/02/2023	VARIOUS	XXX	885,520	1,000,000	1,000,000	1,000,000			108,175	(108,175)		891,825		(6,305)	(6,305)	36,838	10/05/2033
BGH5TU-6D-3	AMERICOLD REALTY TRUST		03/27/2023	SEAPORT SECURITIES CORP	XXX	17,000,000	17,000,000	17,000,000	17,000,000						17,000,000				598,860	01/08/2029
BGH5X5-WT-9	ARTHUR J GALLAGHER & CO		07/20/2023	VARIOUS	XXX	2,856,210	3,000,000	3,000,000	3,000,000			174,777	(174,777)		2,825,223		30,987	30,987	136,210	03/13/2031
BGH69V-ZF-4	CVS PASS-THROUGH TRUST		12/11/2023	SINKING FUND REDEMPTION	XXX	787,419	787,419	787,419	787,419						787,419				16,595	11/10/2041
BGH6A7-1E-5	LLC 2012-1BR		10/03/2023	SINKING FUND REDEMPTION	XXX	1,262,222	1,262,222	1,262,222	1,262,222						1,262,222				33,417	10/01/2024
BGH6A8-0F-1	HUNT MH BORROWER LLC FEE II		12/04/2023	EXCHANGED	XXX	53,000,000	53,000,000	53,000,000	53,000,000						53,000,000				3,328,381	12/21/2048
BGH6BF-MR-4	GUGGENHEIM NSA NAPOLI-MIRABELLA TR		10/03/2023	SINKING FUND REDEMPTION	XXX	2,574,177	2,574,177	2,574,177	2,574,177						2,574,177				130,139	10/01/2045
BGH6CV-G5-3	SCA 2019-1 A		12/15/2023	SINKING FUND REDEMPTION	XXX	529,791	529,791	529,791	529,791						529,791				11,091	12/15/2027
BGH6H5-MZ-2	CTL - AMZN PROJECT DIXIE FUNDED		12/10/2023	VARIOUS	XXX	811,275	811,275	811,908	811,295		(20)		(20)		811,275				12,966	08/10/2041
BGH6XY-K4-2	NATIONAL BASKETBALL ASSOCIATION		07/28/2023	PRIOR YEAR INCOME	XXX														(150,600)	12/16/2024
BGH6YW-CR-3	CTL - NAT LOGISITICS PT MI FUNDED		10/12/2023	VARIOUS	XXX	198,286	198,286	198,286	198,286						198,286				2,846	06/10/2042
BGH6ZN-PS-6	HS WILDCAT LLC		10/30/2023	SINKING FUND REDEMPTION	XXX	7,071	7,071	7,071	7,071						7,071				193	12/31/2050
BGH72R-GD-4	FLNG LIQUEFACTION 3 LLC		12/19/2023	SINKING FUND REDEMPTION	XXX	3,077,600	3,077,600	3,077,600	3,077,600						3,077,600				69,277	06/30/2039
BGH74T-8C-9	CEAMER FINANCE LLC		09/27/2023	SINKING FUND REDEMPTION	XXX	740,331	740,331	725,524	738,715		1,616		1,616		740,331				13,394	03/22/2031
BGH7ER-Q9-9	HUNT FEE III 2021-1		12/04/2023	VARIOUS	XXX	73,083,051	73,083,051	73,083,051	73,083,051						73,083,051				719,241	12/21/2048
BGH7ER-QG-3	HUNT FEE III 2021-2		12/04/2023	VARIOUS	XXX	15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				318,750	12/21/2048
BGH7HM-YM-9	MIDCAP SPV SR SEC TERM LOAN REFI		06/20/2023	VARIOUS	XXX	16,996,476	16,997,400	16,997,400	16,997,400						16,997,400		(924)	(924)	439,823	10/29/2023
BGH7LW-B6-2	LENDLEASE ARMY PRA TL 2022		12/27/2023	VARIOUS	XXX	7,401,750	7,401,750	7,401,750	7,401,750						7,401,750				2,050,248	07/01/2048
BGH7Z0-3Y-5	GUGG NSA NAPOLI-MIRABELLA TR ADDON		11/22/2023	SINKING FUND REDEMPTION	XXX	163,681	163,681	163,681	163,681						163,681				8,734	10/01/2045
L56608-AA-7	JBSSBZ 6 1/2 04/15/29		07/25/2023	PRIOR YEAR INCOME	XXX														657	04/15/2029
M7301Y-AB-8	NTBKKK 1 5/8 09/15/27		08/15/2023	UBW	XXX	1,154,400	1,300,000	1,109,875	1,116,800		22,046		22,046		1,138,846		15,554	15,554	19,482	09/15/2027
008911-BK-4	AIR CANADA	A	04/11/2023	VARIOUS	XXX	12,738,417	14,000,000	14,000,000	14,000,000			473,054	(473,054)		13,526,946		(788,529)	(788,529)	334,527	08/15/2026
009088-AA-3	AIR CANADA	A	12/15/2023	VARIOUS	XXX	1,649,132	1,699,209	1,699,209	1,699,209			37,506	(37,506)		1,661,703		(12,571)	(12,571)	36,810	12/15/2027
009088-AB-1	AIR CANADA	A	12/15/2023	VARIOUS	XXX	1,221,423	1,289,324	1,289,636	1,289,336		(11)	82,390	(82,401)		1,206,934		14,489	14,489	38,122	12/15/2027
009090-AA-9	AIR CANADA 2015-1A PTT	A	09/15/2023	SINKING FUND REDEMPTION	XXX	1,213,917	1,213,917	1,213,917	1,213,917						1,213,917				32,986	09/15/2027
00909D-AA-1	ACACN 2020-2 A	A	10/02/2023	SINKING FUND REDEMPTION	XXX	1,131,329	1,131,329	1,131,329	1,131,329						1,131,329				44,546	04/01/2029
06368L-AQ-9	BANK OF MONTREAL	A	08/30/2023	JEFFERIES & COMPANY INC	XXX	19,474,000	20,000,000	19,991,200	19,991,670		1,072		1,072		19,992,742		(518,742)	(518,742)	906,056	09/14/2027
064159-8S-8	BANK OF NOVA SCOTIA	A	03/21/2023	VARIOUS	XXX	8,037,790	8,000,000	8,000,000	8,000,000						8,000,000		37,790	37,790	283,667	10/27/2082
071734-AN-7	BAUSCH HEALTH COMPANIES INC	A	08/14/2023	VARIOUS	XXX	4,361,740	7,250,000	7,241,250	7,242,450		510	2,927,760	(2,927,250)		4,315,200		46,540	46,540	231,666	06/01/2028

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
18060T-AA-3	CLARIOS GLOBAL LP	A	06/08/2023	UBS SECURITIES LLC	XXX	722,700	720,000	720,000	720,000						720,000		2,700	2,700	27,945	05/15/2025
775109-BZ-3	ROGERS COMMUNICATIONS INC	A	01/09/2023	VARIOUS	XXX	31,000	31,000	30,689	30,697						30,697		303	303	78	03/15/2042
89115A-2H-4	TORONTO-DOMINION BANK	A	08/30/2023	DEUTSCHE BANK SECURITIES INC	XXX	19,482,600	20,000,000	20,000,000	20,000,000						20,000,000		(517,400)	(517,400)	902,099	09/15/2027
891160-MJ-9	TORONTO-DOMINION BANK	A	01/26/2023	DEUTSCHE BANK SECURITIES INC	XXX	944,520	1,000,000	998,250	998,872		9		9		998,880		(54,360)	(54,360)	13,594	09/15/2031
89117F-8Z-5	TORONTO-DOMINION BANK/THE	A	03/21/2023	VARIOUS	XXX	8,027,541	8,000,000	8,000,000	8,000,000						8,000,000		27,541	27,541	283,472	10/31/2082
91911K-AN-2	VALEANT PHARMACEUTICALS INTERNATIO	A	03/27/2023	DEUTSCHE BANK SECURITIES INC	XXX	2,241,250	2,750,000	2,750,000	2,750,000						2,750,000		(508,750)	(508,750)	62,181	11/01/2025
BGH4P3-7K-3	AGNICO-EAGLE MINES LIMITED	A	07/18/2023	VARIOUS	XXX	1,459,170	1,500,000	1,500,000	1,500,000			52,307	(52,307)		1,447,694		11,477	11,477	78,852	06/30/2026
00131L-AN-5	AIA GROUP LTD	D	07/13/2023	JEFFERIES & COMPANY INC	XXX	5,151,000	5,000,000	4,977,000	4,977,740		1,694		1,694		4,979,434		171,566	171,566	204,688	10/25/2027
034863-BC-3	ANGLO AMERICAN CAPITAL PLC	D	05/17/2023	JPMORGAN SECURITIES INC	XXX	1,604,420	2,000,000	1,518,580	1,519,471		2,227		2,227		1,521,697		82,723	82,723	64,125	03/16/2052
03512T-AE-1	ANGSJ 3 3/4 10/01/30	D	03/02/2023	VARIOUS	XXX	841,830	1,000,000	870,000	874,737		2,322		2,322		877,059		(35,229)	(35,229)	16,146	10/01/2030
05330G-AA-2	AUTORIDAD DEL CANAL DE PANAMA	D	06/22/2023	BANK OF AMERICA	XXX	962,500	1,000,000	982,320	987,103		393		393		987,496		(24,996)	(24,996)	44,963	07/29/2035
05579T-VB-9	BNP PARIBAS	D	07/13/2023	VARIOUS	XXX	18,255,200	19,000,000	18,981,950	18,991,406		781	818,877	(818,096)		18,173,310		81,890	81,890	742,056	03/13/2027
05970A-AA-0	BANCO NACIONAL DE COMERCIO EXTERIO	D	01/26/2023	JEFFERIES & COMPANY INC	XXX	1,947,500	2,000,000	1,994,380	1,998,182		50		50		1,998,231		(50,731)	(50,731)	25,764	10/14/2025
05971V-2C-8	BCP 3 1/8 07/01/30	D	02/28/2023	VARIOUS	XXX	907,398	1,000,000	985,314	987,333		254		254		987,588		(80,190)	(80,190)	20,920	07/01/2030
085209-AJ-3	BERMUD 5.0 07/11/2032	D	05/12/2023	HSBC SECURITIES, INC	XXX	2,010,000	2,000,000	1,986,960	1,987,430		391		391		1,987,821		22,179	22,179	83,611	07/11/2032
11042A-AA-2	BRITISH AIRWAYS PLC	D	12/20/2023	SINKING FUND REDEMPTION	XXX	3,704,936	3,704,936	3,704,936	3,704,936						3,704,936				123,550	06/20/2024
11042C-AA-8	IAGLN 2021-1 A	D	12/15/2023	SINKING FUND REDEMPTION	XXX	470,353	470,353	458,115	469,156		1,198		1,198		470,353				8,571	03/15/2035
11044M-AA-4	BRITISH AIR 20-1 A PPT	D	11/15/2023	VARIOUS	XXX	1,476,829	1,553,383	1,550,445	1,563,247		1,496	80,853	(79,357)		1,483,889		(7,060)	(7,060)	33,114	11/15/2032
12661P-AD-1	CSL FINANCE PLC	D	04/18/2023	VARIOUS	XXX	3,746,280	4,000,000	4,018,654	4,018,242		(103)	221,699	(221,802)		3,796,440		(50,160)	(50,160)	88,903	04/27/2042
151290-BW-2	CEMEX 7 3/8 06/05/27	D	06/05/2023	SINKING FUND REDEMPTION	XXX	442,000	442,000	442,000	442,000						442,000				32,600	06/05/2027
2027A0-HR-3	COMMONWEALTH BANK OF AUSTRALIA	D	01/26/2023	JEFFERIES & COMPANY INC	XXX	1,715,765	1,744,000	1,783,920	1,758,034		(365)		(365)		1,757,670		(41,905)	(41,905)	11,118	12/09/2025
21684A-AA-4	COOPERATIEVE CENTRALE RAIFFEISEN-B	D	12/01/2023	MATURITY	XXX	11,250,000	11,250,000	11,158,425	11,239,724		10,276		10,276		11,250,000				520,313	12/01/2023
225401-AP-3	CREDIT SUISSE GROUP AG	D	07/12/2023	VARIOUS	XXX	889,340	1,000,000	1,000,000	1,000,000			109,940	(109,940)		890,060		(720)	(720)	32,970	04/01/2031
23380Y-AD-9	DAI-ICHI LIFE INSURANCE CO LTD/THE	D	01/26/2023	SG AMERICAS SECURITIES, LLC	XXX	2,872,500	3,000,000	3,000,000	3,000,000						3,000,000		(127,500)	(127,500)	62,000	12/31/2049
24023M-AA-2	DBS GROUP HOLDINGS LTD	D	12/11/2023	VARIOUS	XXX	1,993,180	2,000,000	2,000,000	2,000,000			6,920	(6,920)		1,993,080		100	100	69,934	12/11/2028
25155F-AB-2	DEUTSCHE ANNINGTON FINANCE BV	D	10/02/2023	MATURITY	XXX	13,000,000	13,000,000	12,869,090	12,987,702		12,298		12,298		13,000,000				650,000	10/02/2023
30257W-AA-4	FAGE INTL / FAGE USA	D	07/12/2023	VARIOUS	XXX	1,137,000	1,200,000	1,059,750	1,111,480		10,932	8,583	2,349		1,113,829		23,171	23,171	61,688	08/15/2026
404280-AS-8	HSBC HOLDINGS PLC	D	03/21/2023	UBS SECURITIES LLC	XXX	6,930,000	7,700,000	7,700,000	7,700,000						7,700,000		(770,000)	(770,000)	253,619	12/31/2049
404280-AT-6	HSBC HOLDINGS PLC	D	03/21/2023	UBS SECURITIES LLC	XXX	1,800,000	2,000,000	2,000,000	2,000,000						2,000,000		(200,000)	(200,000)	61,271	12/31/2049
456837-AH-6	ING GROEP NV	D	06/01/2023	BANK OF AMERICA	XXX	6,686,190	7,000,000	6,990,830	6,995,666		405		405		6,996,071		(309,881)	(309,881)	188,942	03/29/2027
47837R-AE-0	JOHNSON CONTROLS INTERNATIONAL PLC	D	03/22/2023	SUNTRUST ROBINSON HUMPHREY, INC	XXX	5,045,800	5,000,000	4,925,450	4,926,763		1,325		1,325		4,928,088		117,712	117,712	76,903	12/01/2032
539439-AR-0	LLOYDS BANKING GROUP PLC	D	01/26/2023	CITIGROUP GLOBAL MARKETS	XXX	969,300	1,000,000	996,470	997,965		28		28		997,993		(28,693)	(28,693)	15,556	03/22/2028
55608J-AP-3	MACQUARIE GROUP LTD	D	04/14/2023	VARIOUS	XXX	987,670	1,000,000	1,000,000	1,000,000			13,671	(13,671)		986,329		1,341	1,341	38,167	01/15/2030
55608J-BE-7	MACQUARIE GROUP LTD	D	04/14/2023	VARIOUS	XXX	910,940	1,000,000	1,000,000	1,000,000			91,350	(91,350)		908,650		2,290	2,290	14,437	06/21/2033
585270-AA-9	MEIJI YASUDA LIFE INSURANCE CO	D	05/10/2023	HSBC SECURITIES, INC	XXX	991,100	1,000,000	1,000,000	1,000,000						1,000,000		(8,900)	(8,900)	29,178	10/20/2045
63859W-AE-9	NATIONWIDE BUILDING SOCIETY	D	04/12/2023	VARIOUS	XXX	939,520	1,000,000	997,060	998,773		51	67,484	(67,433)		931,340		8,180	8,180	23,333	09/14/2026
63861V-AC-1	NATIONWIDE BLDG SOCIETY	D	08/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				283,595	08/01/2024
65120F-AB-0	NEWCREST FINANCE PTY LTD	D	12/28/2023	EXCHANGED	XXX	1,320,108	1,000,000	1,347,380	1,331,852		(12,734)		(12,734)		1,319,118		990	990	65,368	11/15/2041
65120F-AE-4	NEWCREST FINANCE PTY LTD	D	12/28/2023	EXCHANGED	XXX	26,804,650	27,620,000	26,797,941	26,810,552		15,230		15,230		26,825,781		(21,132)	(21,132)	1,328,665	05/13/2050
654579-AE-1	NIPPON LIFE INSURANCE CO	D	07/13/2023	VARIOUS	XXX	1,920,000	2,000,000	2,000,000	2,000,000			83,980	(83,980)		1,916,020		3,980	3,980	93,217	01/20/2046
74737E-AA-2	QBE INSURANCE GROUP LTD	D	11/24/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	26,600,000	26,600,000	27,399,046	26,775,642		(175,642)		(175,642)		26,600,000				1,995,000	11/24/2043
822582-BE-1	SHELL INTERNATIONAL FINANCE BV	D	03/29/2023	DEUTSCHE BANK SECURITIES INC	XXX	2,842,200	3,000,000	3,087,090	3,066,000		(1,046)		(1,046)		3,064,954		(222,754)	(222,754)	48,125	05/11/2035
83367T-BR-9	SOCIETE GENERALE SA	D	04/18/2023	VARIOUS	XXX	460,879	490,000	488,148	489,371		34	31,088	(31,054)		458,317		2,563	2,563	9,439	11/24/2025
83368J-KF-6	SOCIETE GENERALE SA	D	06/23/2023	SG AMERICAS SECURITIES, LLC	XXX	1,859,760	2,000,000	1,988,560	1,995,270		595		595		1,995,865		(136,105)	(136,105)	72,722	08/19/2026
853254-BK-5	STANDARD CHARTERED PLC	D	04/10/2023	VARIOUS	XXX	1,846,900	2,000,000	2,000,000	2,000,000			163,700	(163,700)		1,836,300		10,600	10,600	55,959	03/15/2033
853254-BP-4	STANDARD CHARTERED PLC	D	04/14/2023	VARIOUS	XXX	925,181	1,000,000	1,000,000	1,000,000			81,980	(81,980)		918,020		7,161	7,161	17,297	05/21/2030
86563V-BE-8	SUMITOMO MITSUI TRUST BANK LTD	D	07/24/2023	VARIOUS	XXX	9,143,070	9,250,000	9,230,945	9,231,947		1,435	87,075	(85,640)		9,146,308		(3,238)	(3,238)	395,553	09/15/2027
86564C-AB-6	SUMITOMO LIFE INSURANCE CO	D	01/26/2023	SG AMERICAS SECURITIES, LLC	XXX	1,425,000	1,500,000	1,500,000	1,500,000						1,500,000		(75,000)	(75,000)	22,667	09/14/2077
87089N-AA-8	SWISS RE FINANCE (LUXEMBOURG) SA	D	06/23/2023	CITIGROUP GLOBAL MARKETS	XXX	955,000	1,000,000	1,009,500	1,006,462		(438)		(438)		1,006,024		(51,024)	(51,024)	36,806	04/02/2049
87938W-AV-5	TELEFONICA EMISIONES SAU	D	12/07/2023	SECURITY CALLED BY ISSUER at 87.631	XXX	2,891,823	3,300,000	3,300,000	3,300,000						3,300,000		(408,177)	(408,177)	192,859	03/06/2038
89641U-AA-9	TRINITY ACQUISITION PLC	D	08/15/2023	MATURITY	XXX	3,500,000	3,500,000	3,396,725	3,491,945		8,055		8,055		3,500,000				161,875	08/15/2023

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
92857W-BS-8	VODAFONE GROUP PLC	D	05/17/2023	JPMORGAN SECURITIES INC	XXX	4,248,850	5,000,000	4,158,236	4,161,970		4,954		4,954		4,166,924		81,926	81,926	101,563	06/19/2049
92857W-BU-3	VODAFONE GROUP PLC	D	05/17/2023	JPMORGAN SECURITIES INC	XXX	9,330,960	12,000,000	9,164,340	9,174,891		15,666		15,666		9,190,556		140,404	140,404	342,833	09/17/2050
BGH349-YF-6	BALFOUR BEATTY PLC 5.14 05MAR23	D	03/02/2023	MATURITY	XXX	6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				154,200	03/02/2023
BGH5AM-FF-6	TELENET FINANCE LUX NOTE	D	09/13/2023	VARIOUS	XXX	1,642,500	1,800,000	1,730,500	1,751,076		3,423	103,899	(100,476)		1,650,600		(8,100)	(8,100)	115,500	03/01/2028
BGH6SJ-PL-8	CTL - CAYMAN UNIVERSE HOLDINGS LLC	D	10/12/2023	SINKING FUND REDEMPTION	XXX	4,528,809	4,528,809	4,487,139	4,525,523		3,286		3,286		4,528,809				109,726	09/30/2045
BGH75U-HK-7	QATAR AIRWAYS	D	11/15/2023	VARIOUS	XXX	13,913,241	13,913,241	13,826,701	13,891,621		21,620		21,620		13,913,241				259,050	04/23/2031
G01088-AJ-5	ADCBUH 4 1/2 03/06/23	D	03/06/2023	MATURITY	XXX	1,870,000	1,870,000	1,986,875	1,877,166		(7,166)		(7,166)		1,870,000				42,075	03/06/2023
G2019U-AM-3	COMQAT 5 05/24/23	D	05/24/2023	MATURITY	XXX	2,800,000	2,800,000	3,021,203	2,827,829		(27,829)		(27,829)		2,800,000				70,000	05/24/2023
G2757#-AB-6	DATIX BIDCO LIMITED 1L TL	D	05/19/2023	PRIOR YEAR INCOME	XXX														59,751	04/28/2025
G3R238-AB-9	ADGLXY 1 3/4 09/30/27	D	02/15/2023	VARIOUS	XXX	57,623	57,623	54,382	57,512		111		111		57,623					09/30/2027
G3R238-AD-5	ADGLXY 2.94 09/30/40	D	03/31/2023	SINKING FUND REDEMPTION	XXX	235,872	235,872	197,988	235,139		733		733		235,872				(2,095)	09/30/2040
G8762F-AB-6	TERMOC 7 7/8 01/30/29	D	02/01/2023	SINKING FUND REDEMPTION	XXX	64,500	64,500	67,339	64,572		(72)		(72)		64,500				2,540	01/30/2029
G9884T-AR-2	YUZHOU 7 3/8 01/13/26	D	02/10/2023	NO1	XXX	82,500	660,000	47,012	47,012						47,012		35,488	35,488		01/13/2026
P01703-AC-4	ALPEKA 4 1/4 09/18/29	D	02/08/2023	BBY	XXX	1,293,600	1,400,000	1,477,845	1,458,743		(876)		(876)		1,457,867		(164,267)	(164,267)	23,469	09/18/2029
P29853-AA-9	COMENG 6 3/8 04/24/35	D	02/15/2023	VARIOUS	XXX	45,790	45,790	52,210	45,819		(29)		(29)		45,790				(3,776)	04/24/2035
P40070-AB-3	FENIPE 4.317 09/20/27	D	03/01/2023	SINKING FUND REDEMPTION	XXX	145,588	145,588	148,617	145,708		(120)		(120)		145,588				(5,748)	09/20/2027
P4909L-AA-8	GNLQCI 4.634 07/31/29	D	04/26/2023	VARIOUS	XXX	164,640	164,640	172,213	165,030		(390)		(390)		164,640				3,560	07/31/2029
P82290-AR-1	BFALA 3 3/4 10/30/27	D	06/21/2023	HBB	XXX	541,800	600,000	628,500	618,308		(1,792)		(1,792)		616,516		(74,716)	(74,716)	14,563	10/30/2027
V04008-AA-2	AZUPOE 5.65 12/24/24	D	01/05/2023	CITIBANK N.A. LONDON	XXX	519,825	580,000	542,300	562,424		187		187		562,611		(42,786)	(42,786)	1,365	12/24/2024
V3855L-AA-7	GRNKEN 6 1/4 02/21/23	D	02/21/2023	MATURITY	XXX	1,080,000	1,080,000	1,011,200	1,076,232		3,768		3,768		1,080,000				33,750	02/21/2023
Y141A2-PY-9	CCB 2.85 01/21/32	D	11/09/2023	CITIBANK N.A. LONDON	XXX	1,110,960	1,200,000	1,122,240	1,125,625		6,116		6,116		1,131,740		(20,780)	(20,780)	44,840	01/21/2032
Y1460S-AC-6	CDBFLC 2 7/8 09/28/30	D	07/04/2023	BBN	XXX	1,109,640	1,200,000	1,125,072	1,129,243		4,092		4,092		1,133,334		(23,694)	(23,694)	26,642	09/28/2030
Y51478-AA-6	LLPLCA 6 7/8 02/04/39	D	04/26/2023	VARIOUS	XXX	102,134	102,134	116,589	102,393		(259)		(259)		102,134				1,343	02/04/2039
02660T-EK-5	AHM 2005-2 1A1		12/26/2023	VARIOUS	XXX	359,943	359,943	298,226	356,917		3,025		3,025		359,943				8,718	09/25/2045
02660T-GS-6	AHM 2005-4 3A1		12/25/2023	MBS PAYDOWN	XXX	34,521	34,521	27,459	33,752		769		769		34,521				482	11/25/2045
03465G-AA-4	AOMT 2023-2 A1		12/26/2023	MBS PAYDOWN	XXX	367,912	367,912	347,967			1,841		1,841		367,912				8,970	10/25/2067
03465G-AB-2	AOMT 2023-2 A1		11/27/2023	MBS PAYDOWN	XXX	359,731	359,731	337,042			2,162		2,162		359,731				7,330	10/25/2067
03465H-AC-8	AOMT 2021-5 A3		12/01/2023	VARIOUS	XXX	209,558	209,558	180,482	205,642		3,916		3,916		209,558				(2,617)	07/25/2066
03465J-AB-6	AOMT 2021-6 A2		12/01/2023	MBS PAYDOWN	XXX	94,299	94,299	74,496			661		661		94,299				487	09/25/2066
03465W-AB-7	AOMT 2023-1 A2		12/26/2023	MBS PAYDOWN	XXX	476,200	476,200	456,882			2,468		2,468		476,200				12,117	09/26/2067
066940-AB-3	BARC 2023-NQM1 A1B		12/01/2023	MBS PAYDOWN	XXX	248,618	248,618	248,615			571		571		248,618				3,924	01/25/2063
10569U-AA-3	BRAVO 2023-NQM5 A1		12/01/2023	MBS PAYDOWN	XXX	357,735	357,735	357,729			159		159		357,735				6,634	06/25/2063
10569Y-AB-3	BRAVO 2023-NQM4 A2		12/01/2023	MBS PAYDOWN	XXX	60,726	60,726	60,725			74		74		60,726				1,172	05/25/2063
105933-AA-3	BRAVO 2023-NQM2 A1		12/01/2023	MBS PAYDOWN	XXX	396,663	396,663	379,267			819		819		396,663				8,179	05/25/2062
12646U-AA-6	CSMC 2013-IVR1 A1		12/01/2023	MBS PAYDOWN	XXX	69,485	69,485	65,488	68,571		914		914		69,485				970	03/25/2043
12646W-AG-9	CSMC 2013-IVR2 A1		12/01/2023	MBS PAYDOWN	XXX	23,430	23,430	21,706	23,109		321		321		23,430				358	04/25/2043
12646W-AH-7	CSMC 2013-IVR2 A2		12/01/2023	MBS PAYDOWN	XXX	88,365	88,365	83,477	87,498		866		866		88,365				1,622	04/25/2043
126673-QR-6	CWHEL 2004-S 1A		06/15/2023	MBS PAYDOWN	XXX	906,930	906,930	735,630	841,985		64,945		64,945		906,930				19,347	02/15/2030
126685-AF-3	CWHEL 2005-D 2A		12/15/2023	MBS PAYDOWN	XXX	56,351	56,351	45,363	56,117		235		235		56,351				1,819	11/15/2035
161546-HU-3	CFAB 2004-1 1A7		12/01/2023	MBS PAYDOWN	XXX	74,405	74,405	69,196	73,828		577		577		74,405				1,963	11/25/2033
19688L-AC-6	COLT 2022-5 A3		12/01/2023	MBS PAYDOWN	XXX	926,530	926,530	908,973	925,624		907		907		926,530				21,088	03/25/2067
251513-BB-2	DBALT 2006-AB4 A5		12/01/2023	MBS PAYDOWN	XXX	59,703	59,703	56,353	56,353						56,353		3,350	3,350	1,517	08/01/2046
3136A7-TU-6	FNR 2012-80 NZ		12/26/2023	VARIOUS	XXX	642,815	642,815	641,503	641,397		1,418		1,418		642,815				35,656	05/25/2042
3136B7-M5-7	FNR 2019-77 JZ		12/01/2023	MBS PAYDOWN	XXX	67,563	67,563	66,198	67,465		97		97		67,563				1,092	01/25/2050
3137G1-BK-2	FWLS 2017-SC01 1A		12/01/2023	MBS PAYDOWN	XXX	69,730	69,730	67,322	69,672		58		58		69,730				1,197	12/25/2046
35563P-BU-2	SCRT 2017-3 MB		11/27/2023	VARIOUS	XXX	108,598	108,598	101,747	108,245		352		352		108,598				5,152	07/25/2056
35563P-BZ-1	SCRT 2017-3 HB		11/27/2023	VARIOUS	XXX	43,441	43,441	41,315	43,271		170		170		43,441				1,243	07/01/2056
36168W-AB-7	GCAT 2022-NQM5 A2		12/01/2023	MBS PAYDOWN	XXX	1,455,035	1,455,035	1,393,162	1,451,688		3,347		3,347		1,455,035				37,712	08/25/2067
36169D-AA-0	GCAT 2023-NQM2 A1		12/01/2023	MBS PAYDOWN	XXX	431,276	433,055	428,183			189		189		431,276				4,134	11/25/2067
36169D-AB-8	GCAT 2023-NQM2 A2		12/01/2023	MBS PAYDOWN	XXX	99,682	99,682	99,681			24		24		99,682				3,184	11/25/2067
36249B-AD-2	GSAA 2007-7 A4		12/25/2023	VARIOUS	XXX	256,236	256,236	222,400	252,236		4,000		4,000		256,236				4,060	07/25/2037
45276K-AA-5	IMPRL 2022-NQM3 A1		12/01/2023	MBS PAYDOWN	XXX	134,073	134,073	134,071	134,073						134,073				3,789	05/25/2067
45669W-AC-0	INDX 2007-FLX5 2A1		12/25/2023	MBS PAYDOWN	XXX	666,292	666,292	570,438	670,529		(4,237)		(4,237)		666,292				10,200	08/25/2037
465976-AB-4	JPMMT 2022-LTV1 A2		12/25/2023	MBS PAYDOWN	XXX	59,538	59,538	58,294	59,340		198		198		59,538				1,275	07/25/2052
46654W-BS-9	JPMMT 2022-1 A15		12/01/2023	MBS PAYDOWN	XXX	215,913	215,913	207,478	215,578		335		335		215,913				3,158	07/25/2052
46655G-AC-9	JPMMT 2022-4 A2A		12/01/2023	MBS PAYDOWN	XXX	666,513	666,513	603,611	663,886		2,627		2,627		666,513				10,043	10/25/2052
46655K-AD-8	JPMMT 2022-6 A3		12/01/2023	MBS PAYDOWN	XXX	716,780	716,780	649,134	714,476		2,304		2,304		716,780				10,089	11/25/2052
46655N-AB-6	JPMMT 2022-7 1A2		12/01/2023	MBS PAYDOWN	XXX	1,011,700	1,011,700	897,409	1,006,424		5,275		5,275		1,011,700				14,023	12/25/2052
46655V-BU-5	JPMMT 22-8-A17		12/01/2023	MBS PAYDOWN	XXX	213,233	213,233	205,304	212,801		432		432		213,233				6,096	01/25/2053

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
525221-EM-5	LXS 2005-7N 1A1A		12/25/2023	MBS PAYDOWN	XXX	99,213	99,213	88,713	98,293		920		920		99,213				2,466	12/25/2035
550786-AS-6	LVII 2009-3 B4B		12/28/2023	VARIOUS	XXX	749,492	749,492	443,987	736,360		13,132		13,132		749,492				22,830	10/27/2037
550786-AU-1	LVII 2009-3 B4D		09/27/2023	VARIOUS	XXX	83,619	83,619	12,069	81,926		1,693		1,693		83,619				(1,612)	10/27/2037
585494-AA-5	MELLO 2021-MTG2 A1		12/01/2023	VARIOUS	XXX	655,712	655,712	555,370	651,802		3,910		3,910		655,712				8,569	06/25/2051
64829G-AJ-8	NRZT 2016-2A B1		04/13/2023	VARIOUS	XXX	598,124	622,078	650,925	634,538		(960)	38,596	(39,556)		594,982		3,142	3,142	10,803	11/25/2035
64831V-AB-8	NRZT 2022-NQM5 A2		12/01/2023	MBS PAYDOWN	XXX	112,198	112,198	110,734	111,777		421		421		112,198				3,151	11/25/2052
670843-AA-9	OBX 2023-NQM2 A1		12/01/2023	MBS PAYDOWN	XXX	981,795	981,795	979,805			92		92		981,795				26,119	03/25/2063
670843-AB-7	OBX 2023-NQM2 A2		12/01/2023	MBS PAYDOWN	XXX	117,815	117,815	117,688			6		6		117,815				3,335	03/25/2063
67117P-AA-1	OBX 2023-NQM3 A1		12/01/2023	MBS PAYDOWN	XXX	1,991,029	1,991,029	1,991,028							1,991,029				45,378	01/25/2063
67117P-AB-9	OBX 2023-NQM3 A2		12/01/2023	MBS PAYDOWN	XXX	551,251	551,251	551,053			9		9		551,251				13,700	01/25/2063
67117V-AA-8	OBX 2023-NQM6 A1		12/01/2023	MBS PAYDOWN	XXX	329,487	329,487	329,484							329,487				5,619	07/25/2063
67117V-AB-6	OBX 2023-NQM6 A2		12/01/2023	MBS PAYDOWN	XXX	846,625	846,625	846,615			1		1		846,625				15,222	07/25/2063
67118L-AA-9	OBX 2022-NQM9 A1A		12/01/2023	MBS PAYDOWN	XXX	2,349,818	2,349,818	2,341,099	2,349,374		444		444		2,349,818				81,296	09/25/2062
67118L-AC-5	OBX 2022-NQM9 A2		12/01/2023	MBS PAYDOWN	XXX	245,721	245,721	241,463	245,484		238		238		245,721				8,501	09/25/2062
673919-AB-2	OBX 2023-NQM5 A2		12/01/2023	MBS PAYDOWN	XXX	369,434	369,434	369,430			1		1		369,434				6,807	06/25/2063
673919-AL-0	OBX 2023-NQM5 A1A		12/01/2023	MBS PAYDOWN	XXX	561,285	561,285	561,276			2		2		561,285				10,108	06/25/2063
69377T-AB-2	PRKCM 2022-AFC2 A2		12/01/2023	MBS PAYDOWN	XXX	265,517	265,517	265,514	265,274		244		244		265,517				9,345	08/25/2057
74938F-AW-8	RCKT 2022-1 A21		12/01/2023	MBS PAYDOWN	XXX	354,920	354,920	345,104	354,504		416		416		354,920				4,596	01/25/2052
75410R-AS-5	RATE 2022-J1 A17		12/01/2023	MBS PAYDOWN	XXX	188,138	188,138	180,289	187,875		263		263		188,138				2,618	01/25/2052
75410R-AU-0	RATE 2022-J1 A19		12/01/2023	MBS PAYDOWN	XXX	220,809	220,809	217,945	220,713		96		96		220,809				3,688	01/25/2052
81744Y-AA-4	SMET ..13-4		12/25/2023	MBS PAYDOWN	XXX	38,385	38,385	34,336	37,686		699		699		38,385				464	04/25/2043
86358E-RB-4	SAIL 2005-2 M2		12/25/2023	VARIOUS	XXX	62,904	62,904	52,623	61,725		1,178		1,178		62,904				1,350	03/25/2035
86359B-RC-7	SASCO SERIES 2004-9XS CLASS 1A5		12/01/2023	MBS PAYDOWN	XXX	488,977	488,977	493,867	489,016		(38)		(38)		488,977				13,449	05/25/2034
86359U-AE-9	SASC 2006-OPT1 A5		07/31/2023	MBS PAYDOWN	XXX	62,880	62,880	52,230	61,045		1,835		1,835		62,880				759	04/25/2036
924922-AB-3	VERUS 2022-8 A2		12/01/2023	MBS PAYDOWN	XXX	182,517	182,517	178,201	181,974		543		543		182,517				6,558	10/25/2067
92538N-AA-5	VERUS 2022-4 A1		12/01/2023	MBS PAYDOWN	XXX	286,137	286,137	286,136	285,476		662		662		286,137				7,184	04/25/2067
92539D-AB-4	VERUS 2023-2 A2		12/01/2023	MBS PAYDOWN	XXX	1,939,219	1,939,219	1,939,206			1		1		1,939,219				49,372	03/25/2068
92539G-AA-9	VERUS 2023-3 A1		12/01/2023	MBS PAYDOWN	XXX	230,189	230,189	230,187							230,189				4,885	03/25/2068
92539T-AA-1	VERUS 2023-4 A1		12/01/2023	MBS PAYDOWN	XXX	630,353	630,353	630,343			2		2		630,353				11,619	05/25/2028
92539T-AB-9	VERUS 2023-4 A2		12/01/2023	MBS PAYDOWN	XXX	1,031,476	1,031,476	1,031,467			2		2		1,031,476				20,010	01/25/2028
94980G-BB-6	WFHET SERIES 2004-2W CLASS A1BI		12/01/2023	MBS PAYDOWN	XXX	865,896	865,896	756,992	863,659		2,238		2,238		865,896				21,154	09/25/2034
BGH7LG-CT-6	SEAL FOR LIFE 1L TL 4TH INCR		06/30/2023	VARIOUS	XXX	950,563	989,999	970,199	975,355		2,179		2,179		977,534		(26,972)	(26,972)	67,061	07/23/2025
05606D-AC-2	BX 2022-PSB B		10/15/2023	MBS PAYDOWN	XXX	411,179	411,179	408,443	409,849		1,329		1,329		411,179				13,062	08/15/2039
05606D-AS-7	BX 2022-PSB A		10/15/2023	MBS PAYDOWN	XXX	1,747,509	1,747,509	1,735,894	1,742,178		5,330		5,330		1,747,509				51,875	08/15/2039
06054A-BD-0	BACM 2015-UBS7 C		09/28/2023	VARIOUS	XXX	900,391	1,250,000	1,202,249	1,229,065		5,145		5,145		1,234,210		(333,820)	(333,820)	45,960	09/15/2048
126281-BF-0	CSAIL 2015-C1 C		09/28/2023	VARIOUS	XXX	2,940,000	4,000,000	4,170,781	4,058,989		(20,841)		(20,841)		4,038,148		(1,098,148)	(1,098,148)	144,128	04/15/2050
130331-AA-9	CAHFA 2018-K PT		12/26/2023	MBS PAYDOWN	XXX	26,071	26,071	26,071							26,071				538	12/01/2033
17325D-AF-0	CGCMT 2016-P5 AS		03/30/2023	VARIOUS	XXX	1,818,125	2,000,000	1,975,391	1,991,432		433		433		1,991,865		(173,740)	(173,740)	23,017	10/10/2049
19648W-AA-5	COSHSG 3.65 7/1/2036		12/29/2023	MBS PAYDOWN	XXX	25,157	25,157	25,157	25,157						25,157				553	07/01/2036
30768W-AA-6	FARM 2021-1 A		12/25/2023	MBS PAYDOWN	XXX	208,403	208,403	208,318	208,105		298		298		208,403				1,716	01/25/2051
3140HW-ZH-8	FN BL5243		12/26/2023	MBS PAYDOWN	XXX	629	629	629							629				2	01/01/2038
3140HW-ZJ-4	FN BL5244		12/26/2023	MBS PAYDOWN	XXX	199	199	199							199				1	01/01/2038
40442A-AA-7	HIT 2022-HI32 A		08/15/2023	MBS PAYDOWN	XXX	586,358	586,358	583,421	584,582		1,776		1,776		586,358				24,893	07/15/2039
45203L-CX-9	ILSMFH 3.07 06/01/36		12/29/2023	VARIOUS	XXX	24,970	24,970	24,971	24,971						24,971				443	06/26/2036
496444-AA-8	KINMFH 3.65 1/1/2037		12/26/2023	MBS PAYDOWN	XXX	33,806	33,806	33,806	33,806						33,806				679	01/01/2037
57586N-3F-6	MASHSG 3.875 01/01/39		12/26/2023	VARIOUS	XXX	72,322	72,322	72,322	72,322						72,322				1,563	01/26/2039
61762M-BW-0	MSBAM 2013-C10 A4		06/16/2023	MBS PAYDOWN	XXX	12,000,000	12,000,000	12,229,741	12,009,436		(9,436)		(9,436)		12,000,000				220,036	07/15/2046
61763X-BF-2	MSBAM 2014-C18 300A		08/03/2023	CITIGROUP GLOBAL MARKETS	XXX	6,750,000	9,000,000	8,997,539	8,997,593		(1,832)		(1,832)		8,995,762		(2,245,762)	(2,245,762)	233,375	08/15/2031
61764P-BA-9	MSBAM 2014-C19 LNC1		12/01/2023	MBS PAYDOWN	XXX	264,073	264,073	264,948	264,216		(143)		(143)		264,073				5,730	12/15/2046
BGH58D-JL-2	CTL - ARKANSAS STATE UNIVERSITY		12/20/2023	SINKING FUND REDEMPTION	XXX	23,934	23,934	24,173	23,938		(4)		(4)		23,934				607	08/20/2043
000366-AA-2	AASET 2017-1A A		12/16/2023	MBS PAYDOWN	XXX	6,414,931	6,414,931	6,189,637	6,190,592						6,190,592		224,339	224,339	127,922	05/16/2042
00038P-AA-8	AASET 2021-1A A		12/16/2023	MBS PAYDOWN	XXX	2,664,977	2,664,977	2,637,601	2,658,567		6,410		6,410		2,664,977				40,337	11/16/2041
00110X-AB-0	AFN 2021-1A A2		12/20/2023	MBS PAYDOWN	XXX	191,292	191,292	191,264	191,013		279		279		191,292				3,911	05/20/2051
00255U-AA-3	AASET 2020-1A A		12/15/2023	MBS PAYDOWN	XXX	535,534	535,534	534,807	534,720		814		814		535,534				12,771	01/16/2040
00256D-AA-0	AASET 2019-1 A		12/15/2023	VARIOUS	XXX	894,704	894,704	523,758	523,758						523,758		370,946	370,946	23,448	05/15/2039
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED		12/11/2023	VARIOUS	XXX	492,845	492,845	492,845	492,845						492,845				12,070	11/10/2039
009349-AX-9	ALS 2016-1 AR		08/15/2023	VARIOUS	XXX	7,288,175	7,288,175	7,121,066	7,026,448		(15,129)		(15,129)		7,011,320		276,855	276,855	223,172	05/15/2034
021485-AA-5	AV-DAL 2020 A		11/21/2023	VARIOUS	XXX	10,760,188	10,760,188	10,693,900	10,693,900						10,693,900		66,289	66,289	133,119	12/15/2045
03770F-AC-2	AASET 2014-1 BR		11/15/2023	MBS PAYDOWN	XXX	4,514,601	4,514,601	2,209,543							2,930,003		1,584,598	1,584,598	124,979	01/15/2043

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
03789X-AD-0	DIN 2019-1A A2I		04/17/2023	VARIOUS	XXX	18,858,510	18,858,510	18,680,968	18,767,739		22,552		22,552		18,790,291		68,219	68,219	290,006	06/05/2049
038779-AB-0	ARBYS 2020-1A A2		10/30/2023	MBS PAYDOWN	XXX	435,540	435,540	430,308	434,670		870		870		435,540				8,812	08/01/2050
04301Y-AA-1	ARTEMIS 2018-1 CN		03/31/2023	MBS PAYDOWN	XXX	2,845,803	13,349,699	2,845,803	2,845,803						2,845,803					12/15/2068
04546K-AA-6	AASET 2018-2A A		12/18/2023	VARIOUS	XXX	10,810,805	10,810,805	10,799,752	10,875,241						10,875,241		(64,436)	(64,436)	332,097	11/18/2038
05377R-CV-4	AESOP 2017-2A B		03/31/2023	MBS PAYDOWN	XXX	1,500,000	1,500,000	1,499,323	1,499,258		742		742		1,500,000				8,325	03/20/2024
05587T-AG-1	BSPRT 2019-FL5 C		07/17/2023	MBS PAYDOWN	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				120,480	05/09/2029
05618H-AA-3	BABSN 2014-IA D		03/20/2023	VARIOUS	XXX	9,930,047	9,930,047	6,969,318	8,724,041		1,206,007		1,206,007		9,930,047				478,438	07/20/2025
06761M-AA-5	BMM 2018-1A A1		10/15/2023	MBS PAYDOWN	XXX	1,005,884	1,005,884	1,005,884	1,005,884						1,005,884				44,498	01/15/2031
07359B-AA-5	BEACN 2021-1A A		12/26/2023	VARIOUS	XXX	304,717	304,717	273,871	197,894		5,775		5,775		304,717				3,389	10/22/2046
08652@-AA-0	CTL - BEST BUY (HONOLULU HI)		12/15/2023	SINKING FUND REDEMPTION	XXX	197,086	197,086	197,086	197,086						197,086				6,409	01/15/2026
09262E-AD-5	BLACKROCK DLF IX 2021-2 CLO CLASS A-2		12/08/2023	DIRECT	XXX	641,370	641,370	641,370	641,370						641,370				41,908	05/20/2035
09262E-AP-8	BLACKROCK DLF IX 2021-2 CLO CLASS W		10/31/2023	VARIOUS	XXX	5,321,784	5,321,784	5,321,784	5,321,784						5,321,784				147,672	05/20/2035
12434L-AA-2	BXMT 2020-FL2 A		09/16/2023	MBS PAYDOWN	XXX	90,957	90,957	88,769	90,720		237		237		90,957				3,607	02/16/2037
12479M-AH-1	CBCI 2016-1 A		10/15/2023	VARIOUS	XXX	3,519,302	3,519,302	3,519,302	3,519,302						3,519,302				99,986	07/15/2046
12479R-AE-7	CAUTO 2017-1A A2		09/25/2023	VARIOUS	XXX	48,230,709	48,230,709	48,223,985	48,321,637		(11,747)		(11,747)		48,309,890		(79,181)	(79,181)	1,665,424	04/15/2047
12479R-AF-4	CAUTO 2017-1A A3		12/15/2023	VARIOUS	XXX	231,510	231,510	231,510	231,510						231,510				5,468	04/15/2047
12510H-AE-0	CAUTO 2020-1A A5		12/15/2023	MBS PAYDOWN	XXX	7,000	7,000	7,070	7,005		(5)		(5)		7,000				132	02/15/2050
12510H-AF-7	CAUTO 2020-1A A6		12/15/2023	MBS PAYDOWN	XXX	43,750	43,750	43,723	43,687		63		63		43,750				906	02/15/2050
12510H-AN-0	CAUTO 2021-1A A4		12/15/2023	MBS PAYDOWN	XXX	10,000	10,000	9,997	9,990		10		10		10,000				173	08/15/2051
12510H-AP-5	CAUTO 2022-1A A1		12/15/2023	MBS PAYDOWN	XXX	106,667	106,667	95,521			464		464		106,667				1,324	03/15/2052
12510H-AT-7	CAUTO 2023-1A A2		12/15/2023	MBS PAYDOWN	XXX	25,156	25,156	24,324			68		68		25,156				229	09/15/2053
12530M-AL-9	SORT 2022-1A A1		04/15/2023	MBS PAYDOWN	XXX	57,685	57,685	57,680	57,554		132		132		57,685				603	08/15/2062
12551P-AE-2	CIFC 2012-2RA B		08/04/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				152,585	01/20/2028
12563L-AN-7	CLIF 2020-1A A		12/18/2023	MBS PAYDOWN	XXX	310,613	310,613	284,548	300,957		3,354		3,354		310,613				3,545	09/18/2045
12565K-AA-5	CLIF 2021-1A A		12/18/2023	MBS PAYDOWN	XXX	382,014	382,014	319,773	374,532		7,482		7,482		382,014				3,394	02/18/2046
12565K-AE-7	CLIF 2022-1A A1		12/18/2023	MBS PAYDOWN	XXX	85,800	85,800	72,917			649		649		85,800				681	01/18/2047
12669@-AA-3	CTL - CVS CAREMARK (MARIETTA GA)		12/15/2023	SINKING FUND REDEMPTION	XXX	119,439	119,439	119,439	119,439						119,439				3,939	01/15/2035
14069E-AA-6	CPMRK 2007-ACC A1		12/11/2023	MBS PAYDOWN	XXX	141,423	141,423	144,375	141,288		135		135		141,423				4,705	07/10/2052
14070E-AA-3	CPMRK 2008-AMCW A1A		12/11/2023	SINKING FUND REDEMPTION	XXX	458,568	458,568	466,535	457,724		844		844		458,568				17,317	07/10/2055
14070R-AA-4	CPMRK 2008-LACK A1		12/11/2023	SINKING FUND REDEMPTION	XXX	53,388	53,388	53,355	53,290		98		98		53,388				2,087	12/10/2053
14855J-AB-1	CLAST 2016-1 A		05/31/2023	MBS PAYDOWN	XXX	3,823,705	3,899,396	3,879,928	3,896,879		(73,173)		(73,173)		3,823,705				53,508	08/15/2041
14855J-AC-9	CLAST 2016-1 B		03/15/2023	MBS PAYDOWN	XXX	737,628	737,628	737,122	745,799		(8,171)		(8,171)		737,628				8,713	08/15/2041
14855M-AA-6	CLAST 2019-1A A		12/15/2023	MBS PAYDOWN	XXX	1,160,979	1,160,979	1,160,479	1,159,451		1,528		1,528		1,160,979				18,542	04/15/2039
14856C-AA-7	CLAST 2018-1 A		11/15/2023	MBS PAYDOWN	XXX	2,418,362	2,418,362	2,386,092	2,412,577		5,785		5,785		2,418,362				24,632	06/15/2043
14856E-AE-5	CLAST 2015-1 AR		02/15/2023	MBS PAYDOWN	XXX	1,672,091	1,672,091	1,566,860	1,566,860						1,566,860		105,231	105,231	9,140	03/15/2034
14856G-AA-8	CLAST 2021-1A A		12/15/2023	VARIOUS	XXX	6,201,483	6,201,483	6,201,312	6,206,608		(5,125)		(5,125)		6,201,483				143,554	01/15/2046
14889J-AA-3	CRMN 2014-2A D		07/18/2023	MBS PAYDOWN	XXX	2,018,733	2,018,733	1,980,737	1,976,350		42,383		42,383		2,018,733				104,006	10/18/2026
14889J-AC-9	CRMN 2014-2A E		04/26/2023	JPMORGAN SECURITIES INC	XXX	1,159,058	2,856,933	760,995	760,995						760,995		398,063	398,063	280,229	10/18/2026
15673Y-AU-3	CERB 2019-1A DR		03/22/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	1,900,000	1,900,000	1,900,000	1,900,000						1,900,000				69,751	04/15/2031
21872B-AJ-5	CAFL 2018-1 C		12/15/2023	MBS PAYDOWN	XXX	1,602,435	1,602,435	1,602,386	1,613,007		(10,572)		(10,572)		1,602,435				53,638	06/15/2051
233046-AF-8	DNKN 2017-1A A2II		11/20/2023	VARIOUS	XXX	1,016,310	1,070,000	1,070,000	1,070,000						1,070,000		(53,690)	(53,690)	10,423	11/20/2047
233046-AL-5	DNKN 2019-1A A23		11/20/2023	MBS PAYDOWN	XXX	27,765	27,765	26,048	19,795		152		152		27,765				670	05/20/2049
233046-AN-1	DNKN 2021-1A A2I		11/20/2023	MBS PAYDOWN	XXX	46,500	46,500	39,133	45,745		755		755		46,500				594	11/20/2051
233046-AQ-4	DNKN 2021-1A A2II		11/20/2023	MBS PAYDOWN	XXX	27,500	27,500	23,540			94		94		27,500				428	11/20/2051
233046-AS-0	DNKN 2021-1A A23		11/20/2023	MBS PAYDOWN	XXX	151,150	151,150	112,818	150,184		966		966		151,150				2,637	11/20/2051
24823D-AU-0	DEN11 2015-1A A2RR		10/20/2023	MBS PAYDOWN	XXX	2,603,754	2,603,754	2,603,754	2,603,754						2,603,754				155,192	10/20/2028
25755T-AE-0	DPABS 2015-1A A2II		10/25/2023	MBS PAYDOWN	XXX	370,000	370,000	370,000	370,000						370,000				14,206	10/25/2045
25755T-AH-3	DPABS 2017-1A A23		10/25/2023	VARIOUS	XXX	1,143,664	1,192,500	1,192,500	1,192,500						1,192,500		(48,836)	(48,836)	16,526	07/25/2047
25755T-AP-5	DPABS 2021-1A A2II		10/25/2023	MBS PAYDOWN	XXX	480,000	480,000	471,355	479,514		486		486		480,000				9,453	04/25/2051
28000X-AA-6	ECX 2022-1 A2		12/25/2023	VARIOUS	XXX	176,250	176,250	171,425	175,208		1,042		1,042		176,250				4,693	03/25/2052
29004J-AA-1	ELM19 2022-6A A		10/04/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	57,500,000	57,500,000	57,500,000	57,500,000						57,500,000				3,962,642	10/17/2034
30605Y-AB-7	FLCON 2017-1 A		12/01/2023	MBS PAYDOWN	XXX	4,105,454	4,105,454	4,091,171	4,100,978		4,476		4,476		4,105,454				93,684	01/15/2042
30605Y-AD-3	FLCON 2017-1 B		12/15/2023	MBS PAYDOWN	XXX	1,130,835	1,130,835	1,125,693	1,127,894		2,940		2,940		1,130,835				57,789	02/15/2042
30610G-AA-1	FLCON 2019-1 A		12/15/2023	MBS PAYDOWN	XXX	11,919,382	11,919,382	11,900,560	11,901,436		17,946		17,946		11,919,382				246,495	09/15/2039
33767J-AA-0	FKH 2020-SFR2 A		12/19/2023	MBS PAYDOWN	XXX	18,702	19,287	17,470			21		21		18,702				14	10/19/2037
33768E-AA-0	FKH 2022-SFR3 A		11/17/2023	MBS PAYDOWN	XXX	3,788	3,788	3,648			34		34		3,788				94	07/17/2026

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
33830J-AA-3	GUYS 2017-1A A2		11/30/2023	MBS PAYDOWN	XXX	4,937,500	4,937,500	4,638,936	4,639,682		297,818		297,818		4,937,500				263,477	07/25/2047
33830J-AC-9	GUYS 2021-1A A2		01/25/2023	MBS PAYDOWN	XXX	130,000	130,000	130,000	130,000						130,000				810	07/25/2051
347382-AC-7	FT GORDON HOUSING		11/15/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	10,000	10,000	9,575							9,575		425	425	316	05/15/2051
347469-AA-6	FTJAX 7.05 11/55		11/15/2023	SINKING FUND REDEMPTION	XXX	85,768	85,768	85,768	85,768						85,768				4,555	11/15/2055
36186E-AA-7	GMACN 2003-PRES A		12/11/2023	MBS PAYDOWN	XXX	574,472	574,472	608,266	575,634		(1,162)		(1,162)		574,472				19,617	10/10/2041
36186Y-AF-2	GMACN 2007-HCKM A		12/11/2023	SINKING FUND REDEMPTION	XXX	634,752	634,752	645,807	633,989		763		763		634,752				21,197	08/10/2052
36259B-AG-2	GPMT 2019-FL2 C		03/31/2023	VARIOUS	XXX	3,174,742	3,174,742	3,110,333	3,116,866		57,876		57,876		3,174,742				53,123	02/22/2036
37476W-AA-4	GIBSL SN 2019-1		08/09/2023	PRIOR YEAR INCOME	XXX														3,517	04/17/2056
37941@-AA-0	BLACKROCK GLOBAL INFRASTRUCTURE DEBT FUN		12/08/2023	MBS PAYDOWN	XXX	3,484,397	3,484,397	3,484,397	2,905,340						3,484,397				104,693	04/29/2029
38012D-AD-9	GMACN 2005-DRUM A		12/11/2023	SINKING FUND REDEMPTION	XXX	237,646	237,646	236,876	237,204		442		442		237,646				9,308	05/10/2050
42704R-AA-9	HERA 2021-FL1 A		12/18/2023	MBS PAYDOWN	XXX	1,030,616	1,030,616	994,029	1,023,801		6,814		6,814		1,030,616				35,211	02/18/2038
43730N-AA-4	HPA 2022-1 A		12/19/2023	MBS PAYDOWN	XXX	26,236	26,236	24,589			229		229		26,236				633	04/17/2039
43730N-AE-6	HPA 2022-1 C		12/19/2023	MBS PAYDOWN	XXX	30,763	30,763	30,460	30,689		74		74		30,763				836	04/17/2039
43730X-AB-0	HPA 2021-3 B		12/19/2023	MBS PAYDOWN	XXX	88,101	88,101	88,097	87,981		120		120		88,101				1,073	01/17/2041
43730X-AC-8	HPA 2021-3 C		12/19/2023	MBS PAYDOWN	XXX	64,281	64,281	63,776	61,016		109		109		64,281				784	01/17/2041
440405-AE-8	HORZN 2018-1 A		02/15/2023	MBS PAYDOWN	XXX	10,680,136	12,592,838	12,385,193	12,399,427						12,399,427		(1,719,291)	(1,719,291)	103,294	12/15/2038
444838-AG-1	HULLS 2014-1A D		10/18/2023	MBS PAYDOWN	XXX	3,357,848	3,357,848	2,595,616	2,971,694		386,154		386,154		3,357,848				211,029	10/18/2026
45605P-AM-0	BIND 2016-1A 3		10/15/2023	MBS PAYDOWN	XXX	2,916,614	2,916,614	2,868,902	2,868,902						2,868,902		47,712	47,712	101,652	04/15/2026
46590U-AA-0	HENDR 2018-2A A		12/15/2023	VARIOUS	XXX	1,451,847	1,451,847	1,451,084	1,449,622		2,225		2,225		1,451,847				30,636	10/15/2075
46590U-AB-8	HENDR 2018-2A B		12/15/2023	MBS PAYDOWN	XXX	192,937	192,937	192,529	193,996		(1,059)		(1,059)		192,937				4,813	10/15/2077
46616P-AA-1	HENDR 2011-1A A		12/15/2023	MBS PAYDOWN	XXX	1,079,192	1,079,192	1,078,911	1,077,134		2,058		2,058		1,079,192				28,164	10/15/2056
46616P-AB-9	HENDR 2011-1A B		12/15/2023	MBS PAYDOWN	XXX	233,184	233,184	233,115	232,510		675		675		233,184				9,698	10/15/2058
46616Q-AA-9	HENDR 2011-2A A		12/15/2023	MBS PAYDOWN	XXX	1,369,754	1,369,754	1,368,974	1,367,114		2,639		2,639		1,369,754				32,718	09/15/2056
46616Q-AB-7	HENDR 2011-2A B		12/15/2023	MBS PAYDOWN	XXX	236,772	236,772	236,765	235,953		819		819		236,772				9,559	09/15/2058
46616V-AA-8	HENDR 2012-1A A		12/15/2023	MBS PAYDOWN	XXX	404,952	404,952	419,033	405,153		(200)		(200)		404,952				9,775	02/15/2065
46616V-AB-6	HENDR 2012-1A B		12/15/2023	MBS PAYDOWN	XXX	61,818	61,818	61,804	61,655		164		164		61,818				2,533	02/15/2067
46617A-AA-3	HENDR-2012-3A A		12/15/2023	VARIOUS	XXX	418,642	445,216	429,938	438,580		976	17,200	(16,224)		422,356		(3,714)	(3,714)	6,060	09/15/2065
46617J-AA-4	HENDR 2013-2A A		12/15/2023	MBS PAYDOWN	XXX	347,603	347,603	347,521	346,836		767		767		347,603				7,049	03/15/2062
46617T-AA-2	HENDR 2014-1A A		12/15/2023	MBS PAYDOWN	XXX	792,555	792,555	792,108	791,320		1,235		1,235		792,555				15,986	03/15/2063
46617T-AB-0	HENDR 2014-1A B		12/15/2023	MBS PAYDOWN	XXX	87,227	87,227	87,157	87,057		169		169		87,227				2,195	03/15/2065
46618H-AA-7	HENDR 2014-3A A		12/15/2023	MBS PAYDOWN	XXX	88,218	88,218	85,406	87,974		244		244		88,218				1,491	06/15/2077
46618H-AB-5	HENDR 2014-3A B		12/15/2023	MBS PAYDOWN	XXX	56,857	56,857	56,844	56,760		97		97		56,857				1,208	06/15/2079
46618L-AB-6	HENDR 2015-1A B		12/15/2023	MBS PAYDOWN	XXX	116,099	116,099	115,999	115,905		194		194		116,099				2,464	09/15/2074
46619R-AA-4	HENDR 2015-2A A		12/15/2023	MBS PAYDOWN	XXX	791,584	791,584	784,716	726,096		1,495		1,495		791,584				16,201	03/15/2058
46619R-AB-2	HENDR 2015-2A B		12/15/2023	MBS PAYDOWN	XXX	135,508	135,508	135,507	135,256		252		252		135,508				3,508	03/15/2060
46619X-AA-1	HENDR 2015-3A A		12/15/2023	MBS PAYDOWN	XXX	158,180	158,180	157,817	157,918		263		263		158,180				3,323	03/15/2070
46619X-AB-9	HENDR 2015-3A B		12/15/2023	MBS PAYDOWN	XXX	275,504	275,504	275,444	274,894		610		610		275,504				8,056	03/15/2072
46620J-AA-9	HENDR 2017-1A A		12/15/2023	VARIOUS	XXX	296,184	296,184	295,958	295,819		365		365		296,184				7,504	08/15/2062
46620J-AB-7	HENDR 2017-1A B		12/15/2023	MBS PAYDOWN	XXX	150,703	150,703	158,002	152,192		(1,489)		(1,489)		150,703				4,836	08/15/2062
46620V-AA-2	HENDR 2017-2A A		12/15/2023	MBS PAYDOWN	XXX	419,461	419,461	419,272	418,895		566		566		419,461				7,419	09/15/2072
46620V-AB-0	HENDR 2017-2A B		12/15/2023	VARIOUS	XXX	56,652	56,652	56,621	56,532		120		120		56,652				1,510	09/17/2074
46650X-AB-9	HENDR 2019-1A B		12/15/2023	MBS PAYDOWN	XXX	102,305	102,305	102,222	102,117		188		188		102,305				3,136	08/15/2073
46651N-AA-2	JOLAR 2019-1 A		12/15/2023	MBS PAYDOWN	XXX	1,816,243	1,816,243	1,803,912	1,810,559		5,684		5,684		1,816,243				35,722	04/15/2044
46651T-AA-9	HENDR 2018-1A A		12/15/2023	MBS PAYDOWN	XXX	164,339	164,339	188,318	165,303		(963)		(963)		164,339				3,170	10/15/2072
46665R-AA-7	JGW 2020-D		12/15/2023	MBS PAYDOWN	XXX	1,281,032	1,281,032	1,281,032	1,281,032						1,281,032				22,138	01/01/2064
470170-AD-3	NCBJ 2016-1 A		04/11/2023	MBS PAYDOWN	XXX	924,469	924,469	924,469	924,469						924,469				19,546	01/05/2027
47047M-AQ-0	JTWN 2013-2A BR		05/02/2023	MBS PAYDOWN	XXX	6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				197,378	04/22/2030
476681-AA-9	JMIKE 2019-1A A2		09/06/2023	CROSSROADS	XXX	685,058	744,375	752,575	749,265		(3,014)		(3,014)		746,251		(61,193)	(61,193)	27,315	02/15/2050
48255K-AA-4	KKR CORE SR SECURED NOTES		12/14/2023	VARIOUS	XXX	512,133	512,133	512,149	512,149						512,149		(16)	(16)	9,707	07/15/2031
482739-AH-2	KVK 2013-1A CR		09/15/2023	MBS PAYDOWN	XXX	4,085,000	4,085,000	4,026,500	4,049,113		35,887		35,887		4,085,000				285,399	01/15/2028
48275E-AE-6	KREF 2022-FL3 B		01/26/2023	PRIOR YEAR INCOME	XXX														16	02/15/2039
50209L-AA-5	LMRK 2018-1A C		05/16/2023	MBS PAYDOWN	XXX	5,461,048	5,461,048	5,460,787	5,466,010		(4,961)		(4,961)		5,461,048				89,845	06/15/2048
50209L-AB-3	LMRK 2018-1A D		05/16/2023	MBS PAYDOWN	XXX	2,275,435	2,275,435	2,274,679	2,279,883		(4,447)		(4,447)		2,275,435				44,441	06/15/2048
50209L-AC-1	LMRK 2018-1A F		05/16/2023	MBS PAYDOWN	XXX	2,730,526	2,730,526	2,729,776	2,734,998		(4,472)		(4,472)		2,730,526				66,988	06/15/2048
53946C-AE-9	LNCR 2021-CRE4 C		12/15/2023	MBS PAYDOWN	XXX	12,329	12,329	12,329	12,329						12,329				740	07/15/2035
53946J-AC-8	LNCR 2019-CRE2 AS		11/30/2023	MBS PAYDOWN	XXX	11,993,374	11,993,374	10,452,549	11,193,482		799,891		799,891		11,993,374				520,900	05/15/2036
53946M-AC-1	LNCR 2018-CRE1 AS		08/15/2023	MBS PAYDOWN	XXX	1,243,855	1,243,855	1,236,470	1,215,889		27,967		27,967		1,243,855				35,893	05/15/2028

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
53946M-AE-7	LNCR 2018-CRE1 B		10/31/2023	MBS PAYDOWN	XXX	18,500,000	18,500,000	18,518,281	18,428,133		71,867		71,867		18,500,000				950,274	05/15/2028
53946M-AG-2	LNCR 2018-CRE1 C		10/16/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	10,000,000	10,000,000	10,031,250	9,881,234		(232,376)		(232,376)		9,648,857		351,143	351,143	633,476	05/15/2028
53947D-AG-1	LNCR 2019-CRE3 C		10/16/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	900,000	900,000	900,000	900,000						900,000				52,453	04/15/2034
550786-BE-6	LVII 2009-3 7X		12/28/2023	PRIOR YEAR INCOME	XXX														110,577	10/27/2037
55283L-AA-3	MAPSL 2019-1A A		12/15/2023	MBS PAYDOWN	XXX	6,810,967	6,810,967	6,802,351	6,800,214		10,753		10,753		6,810,967				178,545	03/15/2044
55283Y-AA-5	MACON 2021-1 A		12/05/2023	MBS PAYDOWN	XXX	6,932	6,932	6,014			15		15		6,932				30	11/05/2035
55292R-AA-9	MAPSL 2021-1A A		12/15/2023	MBS PAYDOWN	XXX	166,882	166,882	150,194	163,884		2,998		2,998		166,882				2,839	06/15/2046
55446M-AA-5	MAACH 2019-1 A		12/15/2023	MBS PAYDOWN	XXX	3,786,861	3,786,861	3,783,135	3,781,518		5,343		5,343		3,786,861				106,323	10/15/2039
56564R-AA-8	MAPSL 2018-1A A		12/15/2023	MBS PAYDOWN	XXX	2,443,363	2,443,363	2,431,051	2,438,005		5,358		5,358		2,443,363				57,737	05/15/2043
63172D-AA-9	CFOZ 2019-1 A		11/15/2023	MBS PAYDOWN	XXX	669,356	669,356	669,356	669,356						669,356				15,478	08/15/2034
63943B-AA-1	NAVTR 2021-1 A		12/15/2023	MBS PAYDOWN	XXX	76,071	76,071	69,377	75,286		785		785		76,071				1,142	11/15/2046
63943B-AB-9	NAVTR 2021-1 B		12/15/2023	MBS PAYDOWN	XXX	71,429	71,429	71,428	71,319		109		109		71,429				1,382	11/15/2046
65251P-AY-9	NSLP 2014-1A AR		10/25/2023	MBS PAYDOWN	XXX	21,290,131	21,290,131	21,290,131	21,290,131						21,290,131				836,016	04/25/2031
682337-AA-8	OELF 2019-3A A1		04/04/2023	VARIOUS	XXX	953,500	1,000,000	1,000,000	1,000,000			36,535	(36,535)		963,465		(9,965)	(9,965)	20,306	07/19/2037
69122D-AA-7	OR 2019-1A A		09/20/2023	MBS PAYDOWN	XXX	12,973,272	12,973,272	12,973,272	12,973,272						12,973,272				672,221	05/20/2031
69144A-AA-7	OXFIN 2020-1A A2		12/15/2023	VARIOUS	XXX	820,781	823,680	823,680	823,680			2,326	(2,326)		821,354		(573)	(573)	10,441	02/15/2028
69144A-AB-5	OXFIN 2020-1A B		12/15/2023	MBS PAYDOWN	XXX	266,701	266,701	266,701	266,701						266,701				5,803	02/15/2028
69290L-AG-2	PFP 2021-7 C		12/15/2023	MBS PAYDOWN	XXX	842,408	842,408	842,408	842,408						842,408				56,974	04/14/2038
693342-AH-0	PCG 2022-B A3		04/05/2023	VARIOUS	XXX	3,005,010	3,000,000	2,999,852	3,055,195		173	3,948	(3,775)		3,051,420		(46,410)	(46,410)	110,088	06/01/2041
693342-AJ-6	PCG 2022-B A4		05/17/2023	VARIOUS	XXX	3,043,335	3,000,000	2,999,958	3,056,637		403		403		3,057,041		(13,706)	(13,706)	128,997	12/01/2047
693342-AK-3	PCG 2022-B A5		05/10/2023	ROBERT W. BAIRD & CO. INCORPORATED	XXX	1,006,230	1,000,000	999,906	1,018,388		125		125		1,018,513		(12,283)	(12,283)	41,359	06/01/2052
69702Q-AA-6	PSTAT 2022-5A A1		08/31/2023	VARIOUS	XXX	30,000,000	30,000,000	29,700,000	29,717,262		186,982		186,982		29,904,244		95,756	95,756	1,711,339	07/15/2035
69702Q-AC-2	PSTAT 2022-5A A2		08/28/2023	VARIOUS	XXX	17,000,000	17,000,000	16,830,000	16,840,497		8,855		8,855		16,849,352		150,648	150,648	1,206,833	07/15/2035
74332Y-AA-7	PROG 2022-SFR5 A		11/30/2023	MBS PAYDOWN	XXX	5,164	5,498	5,164							5,164					06/17/2039
75574X-AE-5	RCMT 2019-FL3 B		07/25/2023	MBS PAYDOWN	XXX	2,523,721	2,523,721	2,523,721	2,523,721						2,523,721				86,465	03/25/2034
75574X-AG-0	RCMT 2019-FL3 C		07/25/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	6,907,000	6,907,000	6,907,000	6,907,000						6,907,000				276,404	03/25/2034
78449A-AA-0	SLAM 2021-1A A		12/15/2023	MBS PAYDOWN	XXX	1,062,063	1,062,063	911,199	1,045,945		16,118		16,118		1,062,063				14,021	06/15/2046
78487J-AA-4	SVC 2023-1A A		12/20/2023	MBS PAYDOWN	XXX	24,167	24,167	23,357			131		131		24,167				605	02/20/2053
78487J-AB-2	SVC 2023-1A B		12/20/2023	MBS PAYDOWN	XXX	36,250	36,250	33,972			285		285		36,250				978	02/20/2053
78520E-AA-4	SDCP 2020-1 A2		04/04/2023	VARIOUS	XXX	960,742	1,000,000	993,011	996,222		163	41,403	(41,240)		954,982		5,760	5,760	11,754	03/20/2045
80306A-AA-8	SAPA 2018-1A A		12/15/2023	MBS PAYDOWN	XXX	4,984,888	4,984,888	4,778,561	4,840,701		1,300		1,300		4,842,001		142,887	142,887	120,847	03/15/2040
80307A-AA-7	SAPA 2020-1A A		12/01/2023	MBS PAYDOWN	XXX	1,299,951	1,299,951	1,299,931	1,299,944		7		7		1,299,951				21,549	03/15/2040
81761T-AA-3	SERV 2020-1 A21		10/31/2023	MBS PAYDOWN	XXX	153,703	153,703	153,703	153,703						153,703				2,341	01/30/2051
81761T-AC-9	SERV 2020-1 A2II		10/31/2023	MBS PAYDOWN	XXX	849,351	849,351	849,351	849,351						849,351				15,195	01/30/2051
817743-AA-5	SPRO 2019-1A A2		10/25/2023	MBS PAYDOWN	XXX	35,250	35,250	32,981	34,939		311		311		35,250				855	10/25/2049
817743-AG-2	SPRO 2022-1A A2		10/25/2023	MBS PAYDOWN	XXX	170,000	170,000	170,000	170,000						170,000				3,322	01/25/2052
82323M-AA-7	SAIL 2018-1 CN		03/31/2023	MBS PAYDOWN	XXX	4,755,712	18,713,686	4,755,712	4,755,712						4,755,712					09/15/2065
83438L-AA-9	SOLRR 2021-1 A		12/15/2023	MBS PAYDOWN	XXX	18,552	18,552	16,882	18,361		191		191		18,552				266	10/15/2046
83546D-AG-3	SONIC 2020-1A A21		12/20/2023	VARIOUS	XXX	1,054,913	1,133,722	1,097,996	1,078,976		739	56,708	(55,969)		1,056,284		(1,371)	(1,371)	14,577	01/20/2050
83546D-AJ-7	SONIC 2020-1A A2II		12/20/2023	MBS PAYDOWN	XXX	38,940	38,940	36,918	38,809		131		131		38,940				915	01/20/2050
83546D-AN-8	SONIC 2021-1A A2I		12/20/2023	MBS PAYDOWN	XXX	2,208	2,208	1,786			14		14		2,208				10	08/20/2051
83546D-AQ-1	SONIC 2021-1A A2II		12/20/2023	MBS PAYDOWN	XXX	162,738	162,738	153,993	131,968		124		124		162,738				2,061	08/20/2051
85208U-AA-2	SPRTE 2021-1 A		12/15/2023	VARIOUS	XXX	4,410,358	4,410,358	4,373,709	4,399,871		10,486		10,486		4,410,358				77,716	10/15/2046
85572R-AA-7	STARR 2018-1 A		12/15/2023	MBS PAYDOWN	XXX	289,723	289,723	266,907	286,958		2,766		2,766		289,723				6,012	05/15/2043
86190B-AB-0	STR 2021-1 A2		12/20/2023	MBS PAYDOWN	XXX	41,000	41,000	40,982	40,936		64		64		41,000				657	06/20/2051
86190B-AD-6	STR 2021-1A A4		12/20/2023	MBS PAYDOWN	XXX	7,500	7,500	7,497	7,485		15		15		7,500				150	06/20/2051
86212V-AA-2	STR 2016-1A A1		12/20/2023	VARIOUS	XXX	1,633,837	1,712,828	1,711,920	1,710,849		1,748	65,765	(64,017)		1,646,833		(12,996)	(12,996)	43,645	10/20/2046
86212V-AB-0	STR 2016-1A A2		12/20/2023	MBS PAYDOWN	XXX	243,458	243,458	247,593	243,406		52		52		243,458				5,732	10/20/2046
86212V-AE-4	STR 2018-1A A2		12/20/2023	VARIOUS	XXX	1,091,014	1,142,011	1,141,581	1,141,277		481	52,097	(51,616)		1,089,661		1,353	1,353	17,143	10/20/2048
86213C-AB-1	STR 2015-1A A2		12/20/2023	MBS PAYDOWN	XXX	52,500	52,500	53,193	52,477		23		23		52,500				1,186	04/20/2045
871590-AW-8	SYMP 2014-14A E		05/15/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	750,000	750,000	749,250	744,457		1,566		1,566		746,023		3,977	3,977	40,428	07/14/2026
87233G-AG-5	TCP 2016-1A A2		02/15/2023	MBS PAYDOWN	XXX	742,976	742,976	742,976	742,976						742,976				14,430	12/15/2028
872480-AE-8	TIF 2021-1A A		12/22/2023	VARIOUS	XXX	465,833	465,833	402,373	186,460		6,772		6,772		465,833				1,573	02/20/2046
87249F-AG-9	TICP 2018-3R C		03/20/2023	MBS PAYDOWN	XXX	4,250,000	4,250,000	4,250,000	4,250,000						4,250,000				111,654	04/20/2028

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
87249T-AG-9	TICP 2018-IIA B		04/06/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				286,917	04/20/2028
87276V-AC-9	TRTX 2019-FL3 AS		08/15/2023	MBS PAYDOWN	XXX	3,000,000	3,000,000	2,490,000	2,745,329		254,671		254,671		3,000,000				59,586	09/15/2034
87342R-AC-8	BELL 2016-1A A23		09/18/2023	MBS PAYDOWN	XXX	635,625	635,625	628,440	634,462		1,163		1,163		635,625				15,610	05/25/2046
87342R-AE-4	BELL 2018-1 A2II		09/18/2023	VARIOUS	XXX	206,337	206,337	201,152	205,771		567		567		206,337				4,791	11/25/2048
87342R-AJ-3	BELL 2021-1A A23		08/25/2023	MBS PAYDOWN	XXX	333,000	333,000	329,763	332,849		151		151		333,000				4,232	08/25/2051
87404L-AA-0	TLWND 2019-1 A		12/15/2023	VARIOUS	XXX	4,605,196	4,605,196	4,052,565	4,062,140		649		649		4,062,789		542,407	542,407	90,943	12/15/2044
88240T-AB-7	ERCOTT 2022-1 A2		05/11/2023	CIBC OPPENHEIMER CORP	XXX	1,511,520	1,500,000	1,499,857	1,494,115		(172)		(172)		1,493,944		17,576	17,576	68,283	02/01/2042
88240T-AC-5	ERCOTT 2022-1 A3		05/10/2023	CIBC OPPENHEIMER CORP	XXX	1,484,115	1,500,000	1,499,852	1,493,873		(187)		(187)		1,493,685		(9,570)	(9,570)	68,902	08/01/2046
88240T-AD-3	ERCOTT 2022-1 A4		05/11/2023	CIBC OPPENHEIMER CORP	XXX	1,014,340	1,000,000	999,967	999,967		(222)		(222)		999,745		14,595	14,595	47,364	02/01/2050
88315L-AE-8	TMCL 2020-1A A		12/01/2023	MBS PAYDOWN	XXX	232,432	232,432	210,887	229,440		2,993		2,993		232,432				3,423	08/21/2045
88315L-AG-3	TMCL 2020-2A A		12/20/2023	MBS PAYDOWN	XXX	1,355,392	1,355,392	1,180,105	1,034,367		146,494		146,494		1,355,392				15,128	09/20/2045
88315L-AL-2	TMCL 2021-1A A		12/20/2023	VARIOUS	XXX	914,560	914,560	780,595	897,239		17,321		17,321		914,560				5,437	02/20/2046
88315L-AQ-1	TMCL 2021-2A A		12/20/2023	MBS PAYDOWN	XXX	1,202,400	1,202,400	1,001,442	1,058,471		25,134		25,134		1,202,400				13,771	04/20/2046
88315L-AS-7	TMCL 2021-3A A		12/20/2023	MBS PAYDOWN	XXX	788,000	788,000	663,416	743,409		6,270		6,270		788,000				6,360	08/20/2046
88576N-AP-3	HENDR 2007-3A A1		12/15/2023	MBS PAYDOWN	XXX	277,461	277,461	286,490	277,484		(23)		(23)		277,461				9,857	10/15/2048
88576P-AC-7	HENDR 2004-A A1		12/15/2023	MBS PAYDOWN	XXX	139,996	139,996	114,797	137,332		2,665		2,665		139,996				3,422	09/15/2045
88576R-AA-7	321 HENDERSON REC III CL A		12/15/2023	MBS PAYDOWN	XXX	928,758	928,758	928,508	927,996		762		762		928,758				29,923	01/15/2044
88576U-AA-0	HENDR 2008-2A		12/15/2023	MBS PAYDOWN	XXX	703,828	703,828	703,530	702,160		1,668		1,668		703,828				22,845	12/15/2030
88576V-AA-8	321 HENDERSON RECEIVABLES V 2008-A		12/15/2023	MBS PAYDOWN	XXX	689,256	689,256	666,075	686,109		3,147		3,147		689,256				31,078	06/15/2045
89655Y-AA-4	TRL 2009-1A A		12/16/2023	MBS PAYDOWN	XXX	522,156	522,156	572,099	526,400		(4,243)		(4,243)		522,156				18,371	11/16/2039
89680H-AE-2	TCF 2021-1A A		12/20/2023	MBS PAYDOWN	XXX	250,679	250,679	213,655			1,537		1,537		250,679				1,483	03/20/2046
89854D-A*-2	TSGE 2017-1 NOTE		12/26/2023	VARIOUS	XXX	1,494,094	1,494,094	1,494,094	1,494,094						1,494,094				(109,035)	09/22/2031
92919M-AA-6	VOYA 2022-2A A		08/18/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				1,149,099	07/20/2034
92919M-AB-4	VOYA 2022-2A B		08/18/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				940,405	07/20/2034
93142*-AA-2	WALGREENS CO SERIES 2002A		08/15/2023	VARIOUS	XXX	275,551	275,551	267,760	267,766						267,766		7,785	7,785	9,487	11/15/2028
94354K-AA-8	WAAV 2019-1 A		12/15/2023	VARIOUS	XXX	2,911,110	2,911,110	2,880,729	2,905,609		5,501		5,501		2,911,110				56,537	09/15/2044
95058X-AK-4	WEN 2021-1A A2I		12/15/2023	MBS PAYDOWN	XXX	7,774	7,774	6,539			9		9		7,774				46	06/15/2051
95058X-AL-2	WEN 2021-1 A2II		12/15/2023	MBS PAYDOWN	XXX	410,482	410,482	397,794	364,465		367		367		410,482				6,642	06/15/2051
95058X-AP-3	WEN 2022-1A A2II		12/15/2023	MBS PAYDOWN	XXX	168,916	168,916	168,616	168,907		10		10		168,916				4,795	03/15/2052
96928*-CH-8	CTL - WALGREENS POOL III		09/28/2023	SINKING FUND REDEMPTION	XXX	315,478	315,478	315,479	315,479						315,479		(1)	(1)	9,698	11/15/2034
96928*-EB-9	CTL - WALMART (ANAHEIM CA)		01/15/2023	MATURITY	XXX	23,053	23,053	23,053	23,072						23,072		(19)	(19)	91	01/15/2023
974153-AB-4	WSTOP 2020-1A A2		06/07/2023	MBS PAYDOWN	XXX	72,016	73,250	70,858	72,998		127		127		73,235		(1,219)	(1,219)	758	12/05/2050
974153-AD-0	WSTOP 2022-1A A2		06/05/2023	VARIOUS	XXX	6,011,933	6,623,875	6,602,663	6,603,332		97	636,552	(636,455)		5,966,877		45,055	45,055	86,019	03/05/2052
97770*-AA-2	WOLFENT 2021-1 A		09/22/2023	MBS PAYDOWN	XXX	13,407,259	13,407,259	12,607,254	12,607,254						12,607,254		800,005	800,005	203,957	05/20/2045
BGH2Z7-9J-8	CTL - WALGREENS		09/27/2023	SINKING FUND REDEMPTION	XXX	100,179	100,179	100,217	100,217						100,217		(38)	(38)	1,805	01/15/2035
BGH2ZY-BR-8	CTL - WALGREENS POOL II		09/27/2023	VARIOUS	XXX	85,291	85,291	85,291	85,291						85,291				3,018	06/15/2034
BGH330-18-8	SUTTONPARK STRUC 5.14 15NOV52 REST		12/15/2023	MBS PAYDOWN	XXX	71,984	71,984	69,520	71,746		238		238		71,984				1,839	11/15/2052
BGH36H-P6-6	CORVIAS MGMT FEE 6.25 01JAN44 RESTR		12/11/2023	SINKING FUND REDEMPTION	XXX	702,480	702,480	702,480	702,480						702,480				39,169	01/01/2044
BGH546-0G-2	TSGE 2017-1 NOTE		12/19/2023	MBS PAYDOWN	XXX	650,000	650,000	638,009	639,077		10,923		10,923		650,000				32,568	09/25/2031
BGH5C2-LR-5	AASET 2014-1 AR		12/15/2023	VARIOUS	XXX	15,861,395	15,861,395	15,861,395	15,861,395						15,861,395				268,015	01/15/2043
BGH5DF-CN-4	CTL - FBI BRONX TRUST 2018		12/15/2023	SINKING FUND REDEMPTION	XXX	458,799	458,799	458,805	458,805						458,805		(6)	(6)	9,829	07/15/2033
BGH5HU-84-4	VUMC 2018-1 LOAN		12/01/2023	MBS PAYDOWN	XXX	86,682	86,682	86,682	86,682						86,682				2,871	07/01/2048
BGH5TT-XW-4	CTL - AMZN S BERNARDINO A-1 FUNDED		12/19/2023	VARIOUS	XXX	452,968	452,968	452,968	452,968						452,968				11,538	03/15/2040
BGH6C8-UB-5	CLOUD HQ 2019-1 A2		12/01/2023	VARIOUS	XXX	719,325	719,325	718,564	718,564						718,564		760	760	13,398	07/15/2040
BGH6E5-ZA-6	CTL - AMAZON OFFICE (WA)		12/19/2023	VARIOUS	XXX	172,831	172,831	172,831	172,831						172,831				2,942	12/17/2024
BGH7F7-TD-0	PROJECT POMEGRANATE		12/30/2023	MBS PAYDOWN	XXX	192,686	192,686	192,686	192,686						192,686				20,466	09/15/2026
00037U-AA-8	AASET 2018-3 A	D	12/15/2023	VARIOUS	XXX	16,926,232	16,926,232	16,443,195	16,442,903						16,442,903		483,330	483,330	521,196	12/15/2038
009349-AR-2	ALS 2016-1 D1	D	07/25/2023	PRIOR YEAR INCOME	XXX														146,163	12/15/2041
05551C-AA-3	BIBCARD 2019-1	D	10/30/2023	MBS PAYDOWN	XXX	1,927,497	1,927,497	1,927,497	1,927,497						1,927,497				67,462	01/07/2030
08866T-AA-0	BIB 2017-1 A	D	11/10/2023	VARIOUS	XXX	3,876,529	3,876,529	3,783,700	3,783,700						3,783,700		92,828	92,828	112,587	04/07/2027
08866T-AB-8	BIB 2018-1 A	D	11/13/2023	MBS PAYDOWN	XXX	1,285,864	1,285,864	1,285,864	1,285,864						1,285,864				72,494	04/07/2028
12807C-AA-1	CAI 2020-1A A	D	12/25/2023	VARIOUS	XXX	1,420,662	1,420,662	1,261,186	1,077,967		21,591		21,591		1,420,662				16,741	09/25/2045
29004J-AC-7	ELM19 2022-6A B1	D	10/04/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	1,700,000	1,700,000	1,700,000	1,700,000						1,700,000				131,847	10/17/2034
48244X-AA-0	KDAC 2017-1A A	D	12/15/2023	VARIOUS	XXX	8,057,638	8,057,638	8,025,092	8,026,138						8,026,138		31,500	31,500	152,120	12/15/2042
67105V-AQ-7	OAKC 2013-9A ACOM	D	08/24/2023	MBS PAYDOWN	XXX	18,284	1,081,764	9,281	9,281						9,281		9,003	9,003		10/20/2025
85573L-AA-9	STARR 2019-1 A	D	12/15/2023	MBS PAYDOWN	XXX	46,308	46,308	44,958	46,148		160		160		46,308				992	03/15/2044

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
87970U-BA-3	TELOS 2014-6A CR	C	07/18/2023	MBS PAYDOWN	XXX	398,379	398,379	398,379	398,379						398,379				9,141	01/17/2027
92330L-AC-5	VENTR 2015-21A F	D	07/26/2023	NOMURA INC	XXX	3,675,000	5,250,000	3,275,269	3,995,803		8,704		8,704		4,004,507		(329,507)	(329,507)	469,722	07/15/2027
BGH3LP-5T-3	AVERY POINT III CLO LTD 0.0 18JAN25	D	12/30/2023	MBS PAYDOWN	XXX		1,125,916	11,259	11,259						11,259		(11,259)	(11,259)		01/18/2025
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,245,310,906	2,338,748,437	2,264,915,053	2,250,798,165		3,617,985	16,596,656	(12,978,671)		2,257,869,572		(12,601,268)	(12,601,268)	88,067,375	XXX
Bonds - Hybrid Securities																				
Bonds - Parent, Subsidiaries and Affiliates																				
BGH33D-QD-2	GUGGENHEIM LOAN SERV CO LLC		09/29/2023	VARIOUS	XXX	196,812	196,812	196,812	196,812						196,812				11,756	07/15/2055
12635X-AA-3	CSCN 2016-AA A		05/31/2023	PRIOR YEAR INCOME	XXX														18,172	11/27/2045
12635X-AB-1	CSCN 2016-BA B		05/31/2023	PRIOR YEAR INCOME	XXX														419,124	11/27/2045
36173M-AA-4	GPIM 2018-1 MM COMBO CLASS A		07/24/2023	VARIOUS	XXX	1,043,768	1,121,822	1,001,485	1,001,485						1,001,485		42,283	42,283	3,272	12/15/2060
40166L-50-5	PDFNI 2012-E2 SER2		08/31/2023	PRIOR YEAR INCOME	XXX														9,095	02/15/2025
40170F-AA-4	GPIM 2018-1A A1		10/15/2023	MBS PAYDOWN	XXX	2,332,068	2,332,068	2,332,068	2,332,068						2,332,068				135,026	01/15/2031
78711D-AA-5	SAIL 4 SENIOR NOTES		01/05/2023	VARIOUS	XXX	11,858,758	20,690,966	11,337,243	11,337,243						11,337,243		521,516	521,516	401,828	10/31/2025
BGH35R-Z5-6	SAILS-3 LLC 0.00 28JUN27		12/08/2023	PRIOR YEAR INCOME	XXX														11,884	03/23/2027
BGH35S-0F-0	SAILS-3 LLC 3.0 28JUN27		12/08/2023	PRIOR YEAR INCOME	XXX														94	06/26/2028
BGH4SF-PA-5	GPIM HOLDINGS COV LITE TLB		12/30/2023	VARIOUS	XXX	221,373	221,373	220,819	220,406		967		967		221,373				10,835	07/22/2029
1509999999 - Bonds - Parent, Subsidiaries and Affiliates						15,652,779	24,563,041	15,088,427	15,088,014		967		967		15,088,981		563,799	563,799	1,021,086	XXX
Bonds - SVO Identified Funds																				
Bonds - Unaffiliated Bank Loans																				
BGH6H3-E6-0	HERSHA (SOUTHPAW) 1L DDTL FUNDED		06/27/2023	DIRECT	XXX	397,278	414,643	414,643	414,643						414,643		(17,365)	(17,365)		03/02/2026
00231@-AB-5	ATS ACQUISITION COMPANY T/L 1L 11/21		12/29/2023	VARIOUS	XXX	71,630	71,630	70,405	70,879		751		751		71,630				5,990	11/30/2026
00231@-AC-3	ATS ACQUISITION COMPANY DD T/L 1L 11/21		12/29/2023	VARIOUS	XXX	17,083	17,083	17,083							17,083				918	11/30/2026
02928@-AA-1	AMERICAN RESTORATION T/L 1L 10/20		09/29/2023	VARIOUS	XXX	19,256	19,256	18,708	18,819		438		438		19,256				1,428	10/02/2025
02928@-AB-9	AMERICAN RESTORATION R/C 1L 10/20		08/28/2023	VARIOUS	XXX	118,579	118,579	118,579	118,579						118,579				7,764	10/02/2025
02928@-AC-7	AMERICAN RESTORATION DD T/L 1L 10/20		09/29/2023	VARIOUS	XXX	11,535	11,535	11,341	11,440		95		95		11,535				963	10/02/2025
02928@-AD-5	AMERICAN RESTORATION DD T/L B 1L 11/21		09/29/2023	VARIOUS	XXX	13,954	13,954	13,940	13,947		7		7		13,954				607	10/02/2025
02928@-AF-0	AMERICAN RESTORATION DDT/L C 1L (ADD-ON)		09/29/2023	VARIOUS	XXX	3,978	3,978	3,898	3,937		41		41		3,978				289	10/02/2025
03349#-AA-8	ANDERSEN COMMERCIAL PLUMBING T/L 1L 8/22		12/29/2023	VARIOUS	XXX	40,748	40,748	39,933	40,321		427		427		40,748				3,178	08/03/2027
05626#-AA-7	BWG T/L 1L 4/22		12/29/2023	VARIOUS	XXX	30,636	30,636	30,055	30,055						30,055		582	582	5,973	04/19/2027
10527@-AB-7	BRANDMUSCLE TL		12/29/2023	VARIOUS	XXX	96,440	96,440	94,927	95,332		1,109		1,109		96,440				6,655	02/17/2025
1252L*-AA-1	CG BUYER T/L 1L 6/21		07/25/2023	VARIOUS	XXX	16,318,812	16,318,812	15,917,612	16,017,006		301,806		301,806		16,318,812				640,028	06/30/2026
1252L*-AD-5	CG BUYER T/L 1L (ADD-ON) 7/22		07/25/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	2,974,000	2,974,000	2,914,520	2,920,001		7,247		7,247		2,927,248		46,752	46,752	249,068	06/30/2026
23363#-AB-5	DRS HOLDINGS T/L 1L (ADD-ON) 6/21		11/30/2023	VARIOUS	XXX	396,988	396,988	392,906	393,717		3,271		3,271		396,988				28,071	11/01/2025
29359@-AA-2	ENTACT ENVIRONMENTAL SVCS REVOLVER		02/23/2023	VARIOUS	XXX	364,571	364,571	364,571	364,571						364,571				8,711	12/15/2025
29359@-AB-0	ENTACT ENVIRONMENTAL SVCS T/L		12/29/2023	VARIOUS	XXX	373,855	373,855	370,214	370,694		3,160		3,160		373,855				39,146	12/15/2025
30208*-AA-5	EXO GROUP R/C 1L 9/21		09/30/2022	PRIOR YEAR INCOME	XXX														6,138	09/01/2026
30208*-AB-3	EXO GROUP T/L 1L 9/21		12/29/2023	SINKING FUND REDEMPTION	XXX	49,689	49,689	48,289	49,103		586		586		49,689				3,445	08/31/2026
36261*-AA-6	GUIDED PRACTICE R/C 1L 11/21		02/28/2023	VARIOUS	XXX	453,600	453,600	453,600	453,600						453,600				6,464	11/24/2026
36261*-AB-4	GUIDED PRACTICE T/L 1L 11/21		12/29/2023	VARIOUS	XXX	17,440	17,440	16,837	16,988		452		452		17,440				1,624	11/24/2026
36261*-AC-2	GUIDED PRACTICE DD T/L 1L 11/21		12/29/2023	VARIOUS	XXX	9,565	10,900	10,900	10,900						10,900		(1,335)	(1,335)	933	11/24/2026
40178#-AA-6	GUIDED PRACTICE DD T/L 1L (ADD-ON) 9/22		12/29/2023	VARIOUS	XXX	11,636	11,636	11,127	11,511		125		125		11,636				876	11/24/2026
42801@-AB-7	HERSPIEGEL T/L 1L 12/21		05/30/2023	SINKING FUND REDEMPTION	XXX	85,542	85,542	83,831	84,715		827		827		85,542				2,334	12/14/2026
42801@-AC-5	HERSPIEGEL DD T/L 1L 12/21		05/30/2023	SINKING FUND REDEMPTION	XXX	69,082	69,082	69,082							69,082				53	12/14/2026
58439#-AA-3	MEDI-WEIGHTLOSS BUYER INC		10/02/2023	VARIOUS	XXX	12,930	12,930	12,671	12,841		89		89		12,930				783	10/28/2028
58439#-AB-1	MEDI-WEIGHTLOSS DD T/L 1L 10/22		09/29/2023	SINKING FUND REDEMPTION	XXX	216	216	213			2		2		216				6	10/28/2028
62909C-AD-7	NES GLOBAL TALENT FINANCE US 1LTL		05/01/2023	SINKING FUND REDEMPTION	XXX		95,194	87,816	93,367		(93,367)		(93,367)							05/11/2023
63607@-AA-1	NATIONAL FIRE & SAFETY LAST OUT TL		03/21/2023	PRIOR YEAR INCOME	XXX														439	08/02/2026
63607@-AB-9	NATIONAL FIRE & SAFETY DD T/L 1L		04/24/2023	SINKING FUND REDEMPTION	XXX	17,896	17,896	17,896	17,896						17,896				563	08/02/2026
63607@-AC-7	NATIONAL FIRE T/L 1L (ADD-ON) 12/21		07/19/2023	SINKING FUND REDEMPTION	XXX	15,516	15,516	15,206	15,385		131		131		15,516				962	08/03/2026
67606@-AA-3	ODIN CONSTRUCTION T/L 1L (LAST OUT) 12/2		11/30/2023	SINKING FUND REDEMPTION	XXX	5,074,800	5,074,800	4,973,304	4,990,805		83,995		83,995		5,074,800				583,983	12/14/2026
67606@-AC-9	ODIN CONSTRUCTION T/L 1L (ADD-ON) 5/22		11/30/2023	SINKING FUND REDEMPTION	XXX	544,502	544,502	533,612	534,328		10,174		10,174		544,502				74,475	12/15/2028

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
70977@-AC-4	PEOPLEASE HOLDINGS T/L 1L (ADD-ON) 7/22		12/29/2023	VARIOUS	XXX	429,005	429,005	424,715	426,064		2,941		2,941		429,005				43,613	07/15/2027
70977@-AD-2	PEOPLEASE HOLDINGS R/C 1L (ADD-ON) 7/22		12/29/2023	PRIOR YEAR INCOME	XXX														215	07/15/2027
74876#-AA-0	QUINTESSENTIAL TOTS REVOLVER		04/24/2023	VARIOUS	XXX	800,000	800,000	800,000	800,000						800,000				22,721	04/14/2026
74876#-AB-8	QUINTESSENTIAL TOTS TL		12/29/2023	VARIOUS	XXX	40,000	40,000	39,125	39,588		412		412		40,000				3,470	04/14/2026
74876#-AC-6	QUINTESSENTIAL TOTS T/L 1L (ADD-ON) 2/22		12/29/2023	VARIOUS	XXX	7,692	7,692	7,692	7,692						7,692				621	04/14/2026
77636*-AA-8	ROOFING BUYER R/C 1L 12/21		03/31/2023	SINKING FUND REDEMPTION	XXX	251,200	251,200	251,200	251,200						251,200				9,987	12/08/2026
77636*-AB-6	ROOFING BUYER T/L 1L 12/21		12/18/2023	VARIOUS	XXX	2,828,232	2,828,232	2,771,096	2,771,096						2,771,096		57,136	57,136	349,134	12/08/2026
77636*-AC-4	ROOFING BUYER DD T/L 1L 12/21		12/18/2023	VARIOUS	XXX	5,323,080	5,323,080	5,254,508	5,258,678		46,481		46,481		5,305,159		17,921	17,921	714,818	12/08/2026
83068@-AA-1	THE SKIN CENTER T/L 1L (NOTE) 12/21		12/29/2023	VARIOUS	XXX	16,000	16,000	15,680	15,802		198		198		16,000				1,402	12/29/2026
83068@-AB-9	THE SKIN CENTER DD T/L B 1L (NOTE) 12/21		12/29/2023	VARIOUS	XXX	3,000	3,000	3,000							3,000				222	12/29/2026
83301@-AB-6	CENTURY SNACKS T/L 1L 6/22		05/30/2023	VARIOUS	XXX	97,054	97,054	95,113	96,353		702		702		97,054				4,753	06/30/2026
84833*-AA-5	SPERBER LANDSCAPE R/C 1L 9/21		12/30/2023	VARIOUS	XXX	2,540,005	2,540,005	2,528,119	1,165,333						2,528,119		11,886	11,886	103,088	09/01/2026
87221#-AA-4	TAUC MANAGEMENT T/L		04/27/2023	VARIOUS	XXX	32,380	32,380	31,894	32,107		273		273		32,380				613	02/12/2027
87221#-AB-2	TAUC MANAGEMENT DD T/L 1L 2/21		12/29/2023	VARIOUS	XXX	6,476	6,476	6,476	6,476						6,476				562	02/12/2027
87221#-AC-0	TAUC MANAGEMENT LLC REVOLVER		04/27/2023	VARIOUS	XXX	97,516	97,516	97,516	97,516						97,516				757	02/12/2027
88583@-AD-0	3 STEP SPORTS DD T/L 1L (ADD-ON) 1/22		10/02/2023	VARIOUS	XXX	6,214,632	6,214,632	6,068,156	6,102,594		112,037		112,037		6,214,632				620,120	02/06/2025
88583@-AE-8	3 STEP SPORTS T/L 1L (ADD-ON) 6/22		10/02/2023	VARIOUS	XXX	338,216	338,216	327,589	328,247		9,969		9,969		338,216				90,023	02/06/2025
91859#-AA-5	V RENTAL HOLDINGS LLC DDTL		12/29/2023	VARIOUS	XXX	21,046	21,046	21,046	21,046						21,046				1,456	04/08/2026
91859#-AB-3	V RENTAL HOLDINGS LLC TL		12/29/2023	VARIOUS	XXX	101,922	101,922	98,669	100,725		1,197		1,197		101,922				5,411	04/08/2026
91859#-AC-1	V RENTAL HOLDINGS LLC REVOLVER		08/31/2023	VARIOUS	XXX	1,044,367	1,044,367	1,044,367	1,044,367						1,044,367				54,093	04/08/2026
91859#-AD-9	V RENTAL T/L 1L (ADD-ON) 10/21		12/29/2023	VARIOUS	XXX	16,343	16,343	16,343	16,343						16,343				1,228	04/08/2026
92215*-AC-2	VARDIMAN T/L A 1L 3/22		07/03/2023	VARIOUS	XXX	50,013	50,013	49,509	49,509						49,509		504	504	5,013	03/18/2027
92215*-AD-0	VARDIMAN DD T/L 1L 3/22		07/03/2023	VARIOUS	XXX	39,389	39,389	39,012	37,205		161		161		39,389				2,714	03/18/2027
BGH39R-UN-8	GOMEX ENERGY OFFSHORE LTD PIK NOTE		11/27/2023	SINKING FUND REDEMPTION	XXX	238,813	238,813	59,520	44,864	14,656			14,656		59,520		179,292	179,292		12/31/2024
BGH4WY-UM-7	SAVE-A-LOT TLB 1L CL		12/01/2023	VARIOUS	XXX	440,441	1,886,474	132,053	132,053			122,270	(122,270)		9,783		430,658	430,658	37,324	12/05/2023
BGH508-MZ-6	BWAY HOLDING COMPANY 1L TL CL		01/03/2023	PRIOR YEAR INCOME	XXX														2,984	04/03/2024
BGH53S-14-1	ML CHARLIE ML DELTA 2-OUT 1L TL CL		09/14/2023	VARIOUS	XXX	4,167,521	4,167,521	4,131,055	4,158,688		(27,329)		(27,329)		4,131,359		36,161	36,161	339,572	06/13/2024
BGH5BJ-7J-3	SUNSOURCE STS (CD&R HYDRA)TL 1L CL		12/29/2023	SINKING FUND REDEMPTION	XXX	10,336	10,336	10,224	10,236		99		99		10,336				600	12/11/2024
BGH5E3-XS-6	CASTLE MGMT (HIGHGATE) 1L TL CL		06/27/2023	VARIOUS	XXX	10,242,211	9,633,303	9,504,804	9,607,110		13,873		13,873		9,620,984		621,227	621,227	413,241	02/15/2025
BGH5G1-HL-1	HEALTHCHANNELS INC 1L TL CL		12/29/2023	VARIOUS	XXX	64,593	64,593	57,184	60,086		991		991		61,078		3,516	3,516	3,882	04/03/2025
BGH5LB-PA-8	YAK MAT (YAK ACCESS LLC) 2L TLB CL		12/29/2023	VARIOUS	XXX	1,395,000	1,500,000	192,503	192,503			95,003	(95,003)		97,500		1,297,500	1,297,500		06/13/2026
BGH5PA-1Q-7	ALEGEUS TECHNOLOGIES 1L TL		06/27/2023	VARIOUS	XXX	2,589,462	2,642,308	2,615,885	2,633,879		(17,994)		(17,994)		2,615,885		(26,423)	(26,423)	220,977	09/05/2024
BGH5VX-UG-0	CALLAWAY GOLF 1L TLB CL		02/15/2023	SINKING FUND REDEMPTION	XXX		5,612	5,537	5,575		(5,575)		(5,575)							12/14/2025
BGH60B-1T-4	OREGON CLEAN ENERGY 1L TL		03/31/2023	SINKING FUND REDEMPTION	XXX	1,199,504	1,230,716	1,220,438	1,225,319		(20,669)		(20,669)		1,204,650		(5,146)	(5,146)	3,458	02/15/2026
BGH62V-NS-6	ACETO (ATLAS INTERMEDIATE) 1L TL		06/30/2023	VARIOUS	XXX	6,629,291	6,886,880	6,840,526	6,864,237		6,197		6,197		6,870,435		(241,143)	(241,143)	487,834	04/29/2025
BGH62W-1R-0	ACETO (ATLAS) 1L REV FUNDED		10/31/2023	SINKING FUND REDEMPTION	XXX	1,580,958	1,580,958	1,580,958	1,580,958						1,580,958				160,619	04/29/2025
BGH63V-43-1	PLAYPOWER INC 1L TLB CL		09/27/2023	VARIOUS	XXX	1,077,214	1,348,779	1,335,291	1,337,607		(18)		(18)		1,337,589		(260,375)	(260,375)	109,689	05/07/2026
BGH64S-JT-4	DREW MARINE 1L TL		07/11/2023	VARIOUS	XXX	5,836,248	6,057,607	5,966,743	6,006,761		7,163		7,163		6,013,924		(177,676)	(177,676)	403,953	06/26/2026
BGH66A-C4-3	TENEO HOLDINGS LLC 1L TLB CL		12/29/2023	VARIOUS	XXX	2,498,428	2,584,036	2,534,477	2,555,090		760		760		2,555,851		(57,422)	(57,422)	25,495	07/12/2025
BGH68F-N5-5	UGI ENERGY SERVICES LLC 1L TLB		03/28/2023	SINKING FUND REDEMPTION	XXX		5,000	4,975	4,984		(4,984)		(4,984)							08/07/2026
BGH69Q-TB-1	BLUEFIN (BLACK MTN) 1L REV FUNDED		04/04/2023	VARIOUS	XXX	800,000	800,000	800,000	800,000						800,000				21,490	09/06/2024
BGH69Q-TX-3	BLUEFIN HOLDING (BLACK MTN) 1L TL		06/30/2023	VARIOUS	XXX	5,602,313	5,845,000	5,830,388	5,834,758		2,364		2,364		5,837,122		(234,809)	(234,809)	362,421	09/04/2026
BGH6AK-KN-5	SOTHEBYS 1L TLB CL		09/18/2023	SINKING FUND REDEMPTION	XXX		274,348	268,861	270,846		(270,846)		(270,846)							01/15/2027
BGH6B3-MZ-3	LIFELONG LEARNER (PSI) 1L TLB CL		12/29/2023	VARIOUS	XXX	185,238	185,238	183,102	183,414		1,824		1,824		185,238				12,577	10/04/2026
BGH6B4-2N-0	LIFELONG (PSI)1L DDTLA FUNDED CL		12/29/2023	VARIOUS	XXX	10,603	10,603	10,497	10,502		101		101		10,603				793	10/19/2026
BGH6BJ-WV-6	LIFELONG (PSI)1L DDTLB FUNDED CL		12/29/2023	VARIOUS	XXX	35,935	35,935	35,576	35,606		329		329		35,935				2,399	10/19/2026
BGH6CC-LA-8	ACQUIA INC 1L TL		06/27/2023	VARIOUS	XXX	4,812,500	5,000,000	4,961,765	4,966,756		23,111		23,111		4,989,867		(177,367)	(177,367)	474,789	10/31/2025
BGH6CC-ME-9	ACQUIA INC 1L REVOLVER FUNDED		08/29/2023	VARIOUS	XXX	1,176,000	1,176,000	1,176,000	812,677						1,176,000				54,448	10/31/2025
BGH6ER-D8-7	CURRICULUM ASSOCIATES 1L TL CL		06/28/2023	VARIOUS	XXX	14,374,101	14,934,131	14,823,208	14,850,552		11,675		11,675		14,862,227		(488,126)	(488,126)	812,376	01/27/2027
BGH6H3-9P-4	HERSHA HOSPITALITY(SOUTHPAW) 1L TL		06/30/2023	VARIOUS	XXX	1,714,010	1,788,681	1,757,425	1,769,225		3,484		3,484		1,772,709		(58,699)	(58,699)	170,887	03/02/2026
BGH6JD-14-5	LYTX 1L DDTL CL 2020 A&R FUNDED		06/28/2023	VARIOUS	XXX	1,957,333	2,033,593	2,029,096	2,030,983		(16)		(16)		2,030,967		(73,634)	(73,634)	123,606	02/28/2028
BGH6JD-1G-8	LYTX INC 1L TL CL 2020 A&R		06/28/2023	VARIOUS	XXX	16,099,904	16,720,640	16,645,748	16,680,201		(1,576)		(1,576)		16,678,624		(578,720)	(578,720)	1,086,175	02/28/2028
BGH6NM-13-2	HAMILTON PROJECTS (PANDA) 1L TL		12/19/2023	VARIOUS	XXX	12,584,225	12,698,239	12,428,625	12,506,235		24,385	38,160	(13,775)		12,492,459		91,766	91,766	1,104,849	06/17/2027
BGH6QT-S7-6	WIDEORBIT 1L TL		02/22/2023	VARIOUS	XXX	1,093,957	1,093,957	1,081,146	1,085,977		7,980		7,980		1,093,957				283,933	07/07/2025

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
BGH6VF-B9-4	SOUTHERN VETERINARY PART 1L TL CL		12/26/2023	SINKING FUND REDEMPTION	XXX	25,150	25,150	25,100	25,035		116		116		25,150				1,355	10/05/2027
BGH6VS-UH-7	HELP AT HOME (HAH GROUP) 1L TL CL		12/29/2023	VARIOUS	XXX	233,082	233,082	229,621	231,321		1,761		1,761		233,082				17,694	10/29/2027
BGH6WC-8X-1	HELP AT HOME(HAH) 1L DDTL CL FUNDED		12/29/2023	VARIOUS	XXX	28,036	28,036	28,036	28,036						28,036				2,003	10/29/2027
BGH6WV-MF-2	CAPSTONE ACQUISITION 1L TL		09/29/2023	VARIOUS	XXX	105,040	105,040	103,976	104,054		865		865		104,919		121	121	5,205	10/29/2027
BGH6WV-N4-6	CAPSTONE ACQUISITION 1L DDTL FUND		09/29/2023	VARIOUS	XXX	6,115	6,115	6,079	6,059		49		49		6,108		7	7	299	11/12/2027
BGH6X2-AX-9	PARK PLACE TECH 1L TL CL		12/29/2023	VARIOUS	XXX	5,517,475	5,602,500	5,378,500	5,444,592		28,206		28,206		5,472,798		44,677	44,677	420,567	11/10/2027
BGH6YV-TD-8	SYNDIGO 1L TL CL		12/29/2023	VARIOUS	XXX	9,880,888	10,579,407	10,421,456	10,458,576		(36,689)	417,239	(453,928)		10,004,648		(123,760)	(123,760)	666,696	12/10/2027
BGH6ZC-5D-5	DXP ENTERPRISES 1L TLB		11/30/2023	VARIOUS	XXX	19,617,500	19,617,500	19,372,281	19,429,691		66,977		66,977		19,496,667		120,833	120,833	1,761,166	12/16/2027
BGH6ZX-93-7	SEAL FOR LIFE USD 3RD INCR 1L TL		06/30/2023	VARIOUS	XXX	7,546,750	7,849,963	7,673,339	7,723,410		33,189		33,189		7,756,599		(209,849)	(209,849)	532,409	07/23/2025
BGH7OY-8Z-1	WOMENS CARE 1L TL CL		12/29/2023	SINKING FUND REDEMPTION	XXX	10,000	10,000	10,025	10,000						10,000				561	01/15/2028
BGH71C-R1-2	PIP 1L TL CL		11/09/2023	SINKING FUND REDEMPTION	XXX	3,770	3,770	3,751	3,753		16		16		3,770				239	01/06/2028
BGH71R-7C-7	KRONOS (KIK) 1L TLB CL		12/29/2023	VARIOUS	XXX	2,847,231	2,985,217	2,985,217	2,985,217						2,985,217		(137,986)	(137,986)	98,055	12/22/2026
BGH71R-WP-0	MB2 1L TL CL		12/29/2023	VARIOUS	XXX	14,943,172	15,459,644	15,150,451	15,238,209		30,351		30,351		15,268,560		(325,388)	(325,388)	996,697	01/29/2027
BGH71R-WR-6	MB2 1L DDTL CL FUNDED		12/29/2023	VARIOUS	XXX	3,839,281	3,898,938	3,869,322	3,874,138		9,880		9,880		3,884,018		(44,737)	(44,737)	399,714	01/29/2027
BGH72H-0J-0	OIL CHANGER 1L TL		06/27/2023	VARIOUS	XXX	5,096,366	5,307,030	5,182,402	5,213,165		7,676		7,676		5,220,841		(124,476)	(124,476)	401,275	02/08/2027
BGH72H-0Z-4	OIL CHANGER 1L DDTL FUNDED		06/30/2023	VARIOUS	XXX	3,518,808	3,656,947	3,609,055	3,617,433		13,557		13,557		3,630,990		(112,182)	(112,182)	284,964	02/08/2027
BGH72K-TB-9	ASCEND PERFORMANCE 1L TLB CL REFI		12/18/2023	VARIOUS	XXX	1,283,247	1,327,926	1,287,210	1,293,800		2,435		2,435		1,296,235		(12,988)	(12,988)	73,414	08/27/2026
BGH734-YS-1	BIMINI GROUP 1L TL CL		06/30/2023	VARIOUS	XXX	9,033,697	9,384,445	9,149,834	9,219,618		33,536		33,536		9,253,153		(219,457)	(219,457)	776,935	02/18/2026
BGH736-PL-1	FRANCHISE 1L TL		09/27/2023	VARIOUS	XXX	1,096,080	1,144,746	1,133,299	1,137,036		(6,297)		(6,297)		1,130,739		(34,658)	(34,658)	84,106	03/10/2026
BGH76P-HQ-4	HIGHTOWER 1L TL CL		10/25/2023	VARIOUS	XXX	11,250	11,250	11,166	11,197		53		53		11,250				359	04/21/2028
BGH77E-7S-5	CUBIC (ATLAS) 1L TLB CL		10/26/2023	VARIOUS	XXX	1,598,687	1,694,347	1,677,567	1,679,191		(1,155)		(1,155)		1,678,036		(79,349)	(79,349)	88,564	04/28/2028
BGH77E-9S-3	CUBIC (ATLAS) 1L TLC CL		11/30/2023	VARIOUS	XXX	324,527	345,317	341,897	342,228		(1,563)		(1,563)		340,665		(16,139)	(16,139)	60,939	04/28/2028
BGH77G-0R-9	PABST (BLUE RIBBON) 1L TLB CL		12/26/2023	VARIOUS	XXX	2,237,579	2,237,579	2,181,358	2,222,917		14,662		14,662		2,237,579				153,666	04/29/2028
BGH78H-8M-9	PYE BARKER 1L DDTL CL FUNDED INCR		06/27/2023	VARIOUS	XXX	948,063	990,000	980,100	982,914		8,638		8,638		991,552		(43,489)	(43,489)	62,028	11/26/2027
BGH79J-YC-7	SOLERA 1L REV CL USD FUNDED		12/29/2023	VARIOUS	XXX	1,971,500	1,971,500	1,971,500	1,593,765						1,971,500				12,954	06/04/2026
BGH79X-BE-7	ARCLINE(FAIRBANKS) 1L TL CL		12/30/2023	SINKING FUND REDEMPTION	XXX	243,750	243,750	242,531	242,455		1,295		1,295		243,750				17,523	06/14/2028
BGH7CJ-QA-6	MCGRAW HILL TLB 1L CL		12/29/2023	VARIOUS	XXX	1,386,918	1,469,493	1,454,806	1,456,201		647		647		1,456,848		(69,930)	(69,930)	2,870	07/28/2028
BGH7D1-Q3-0	SWEETWATER SOUND 1L TLB CL		09/28/2023	VARIOUS	XXX	486,194	486,194	481,332	483,821		2,373		2,373		486,194				23,037	07/29/2028
BGH7DC-XA-2	SOTHEBYS 1L TLB CL REFI		10/25/2023	SINKING FUND REDEMPTION	XXX	14,545	14,545	14,545	14,545						14,545				855	01/15/2027
BGH7DD-73-5	STANDARD INDUSTRIES 1L TLB CL		01/31/2023	PRIOR YEAR INCOME	XXX														90,632	09/22/2028
BGH7DM-SF-5	EISNERAMPER 1L TLB CL		10/20/2023	VARIOUS	XXX	2,466,699	2,563,784	2,538,166	2,543,017		4,227		4,227		2,547,243		(80,545)	(80,545)	78,914	07/28/2028
BGH7DM-SR-9	EISNERAMPER 1L DDTL CL FUNDED		12/18/2023	VARIOUS	XXX	393,971	401,683	399,675	399,749		839		839		400,588		(6,617)	(6,617)	6,624	08/13/2028
BGH7FZ-AM-8	CHG HEALTHCARE SERVICES TL 1L CL		03/28/2023	SINKING FUND REDEMPTION	XXX		2,197	2,186	2,188		(2,188)		(2,188)						929	09/20/2028
BGH7GS-78-8	MB2 1L DDTL CL FUNDED		12/29/2023	VARIOUS	XXX	4,377,883	4,442,171	4,397,749	4,408,690		15,881		15,881		4,424,571		(46,687)	(46,687)	340,671	01/29/2027
BGH7GZ-2Y-0	VECTOR (USNR WOOD FIBER) 1L TLB CL		10/23/2023	VARIOUS	XXX	30,000	30,000	29,550	29,797		203		203		30,000				1,508	10/08/2028
BGH7GZ-3V-5	FLORIDA FOOD 1L TLB CL		12/26/2023	VARIOUS	XXX	162,500	162,500	159,250	161,594		906		906		162,500				9,887	10/08/2028
BGH7H8-9W-6	EYECARE PARTNERS LLC 1L TL CL		12/29/2023	SINKING FUND REDEMPTION	XXX	20,000	20,000	19,950	19,853		147		147		20,000				1,298	10/14/2028
BGH7JB-5F-8	MICHAEL BAKER 1L TLB CL		12/29/2023	VARIOUS	XXX	2,026,379	2,057,500	2,036,925	2,039,740		1,525		1,525		2,041,265		(14,886)	(14,886)	88,204	10/26/2028
BGH7M8-DU-9	SECRETARIAT ADVISORS 1L TL CL		12/30/2023	VARIOUS	XXX	30,227	32,386	32,224	30,094		134		134		30,227				2,292	12/13/2028
BGH7M8-KW-7	SECRETARIAT 1L DDTL CL FUNDED		12/30/2023	SINKING FUND REDEMPTION	XXX	3,068	3,068	3,068	3,068						3,068				220	12/29/2028
BGH7MK-R7-8	KRONOS (KIK) 1L TL CL		12/29/2023	VARIOUS	XXX	1,011,486	1,028,761	1,008,186	1,011,762		2,037	1,125	912		1,012,674		(1,188)	(1,188)	81,125	12/22/2026
BGH7NR-Y4-1	FERTITTIA (GOLDEN NUGGET) 1L TL CL		03/27/2023	VARIOUS	XXX	1,944,795	2,038,467	2,033,371	2,034,416		(1,348)		(1,348)		2,033,068		(88,273)	(88,273)	24,539	01/12/2029
BGH7QA-WE-5	DEL MONTE FOODS INC 1L TLB CL		02/24/2023	VARIOUS	XXX	6,973,500	7,181,326	7,109,513	7,112,889		(12,261)		(12,261)		7,100,628		(127,128)	(127,128)	41,973	02/16/2029
BGH7RH-HS-5	WEBER-STEPHEN 1L TL INCR CL		03/31/2023	VARIOUS	XXX	1,259,503	1,463,938	1,427,339	1,430,946		1,723		1,723		1,432,669		(173,167)	(173,167)	34,966	10/29/2027
BGH80W-BZ-9	CITADEL SECURITIES 1L TLB INCR		05/31/2023	VARIOUS	XXX	1,110,157	1,123,889	1,101,467	1,102,470		47		47		1,102,518		7,639	7,639	20,847	02/02/2028
BGH74V-BF-3	NAVACORD CORP 1L TL CL		09/11/2023	VARIOUS	XXX	3,672,840	3,752,260	4,905,199	3,628,968		44,015		44,015	1,281,763	4,954,746	(1,281,907)		(1,281,907)	117,017	03/27/2028
BGH5D7-23-7	KERRIDGE (EUR) 1L DDTL CAR A FUND	B	06/20/2023	SINKING FUND REDEMPTION	XXX	17,274	17,491	19,811	16,944					2,866	19,811	(2,537)		(2,537)	34,547	01/22/2024
BGH5MZ-J6-0	ALEXANDER MANN 1L TLB GBP	B	08/11/2023	SINKING FUND REDEMPTION	XXX	1,269,251	1,273,250	1,226,247	1,176,563		33,412		33,412	85,375	1,295,350	(26,099)		(26,099)	69,128	06/29/2025
BGH505-QC-1	DATIX BIDCO 1L TL	D	11/17/2023	BSTN	XXX	1,612,053	1,620,154	1,604,366	1,613,395		1,876		1,876		1,615,271		(3,218)	(3,218)	110,721	09/24/2025
BGH659-CV-7	DATIX BIDCO 1L TL B3	D	06/27/2023	VARIOUS	XXX	1,829,369	1,900,644	1,872,134	1,884,147		2,769		2,769		1,886,916		(57,547)	(57,547)	129,377	05/20/2026
BGH65T-46-7	MATADOR (CEPSA) 1L TLB	D	06/13/2023	SINKING FUND REDEMPTION	XXX	134,219	134,219	132,877	133,634		585		585		134,219				5,969	06/12/2026
BGH66R-0A-5	SEAL FOR LIFE GLBL DUTCH EUR 1L TL	B	12/30/2023	VARIOUS	XXX	131,095	134,717	134,752	129,407		1,155		1,155	6,346	136,908	(5,813)		(5,813)	11,239	07/23/2025
BGH6UR-8S-1	DELTA SKYMILES IP 1L TLB	D	03/06/2023	VARIOUS	XXX	36,131,984	35,000,000	35,086,250	35,056,515		(599)		(599)		35,055,916		1,076,068	1,076,068	1,154,603	10/20/2027
BGH6Y8-E6-0	BARENTZ 1L TL CL USD	D	12/29/2023	SINKING FUND REDEMPTION	XXX	16,601	16,601	16,435	16,475		126		126		16,601				956	11/25/2027
BGH7KP-LM-2	AI CONVOY (COBHAM) 1L TLB CL USD	D	02/28/2023	VARIOUS	XXX	328,151	332,294	331,463	331,660		2		2		331,661		(3,511)	(3,511)	33,787	01/18/2027
1909999999 - Bonds - Unaffiliated Bank Loans						307,133,170	313,885,251	307,946,063	305,491,361	14,656	556,857	673,797	(102,284)	1,376,350	308,960,672	(1,316,356)	(511,149)	(1,827,505)	19,591,016	XXX
Bonds - Unaffiliated Certificates of Deposit																				
2509999997 - Bonds - Subtotals - Bonds - Part 4						3,327,296,854	3,538,938,101	3,323,898,151	3,336,229,299	14,656	4,688,604	24,014,641	(19,311,381)	1,376,350	3,343,577,641	(1,316,356)	(15,007,035)	(16,323,391)	124,312,435	XXX
2509999998 - Bonds - Summary item from Part 5 for Bonds						32,825,295	33,966,269	33,457,646			148,655		148,655		33,606,301		(781,006)	(781,006)	1,991,754	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
2509999999 - Bonds - Subtotals - Bonds					3,360,122,149	3,572,904,370	3,357,355,797	3,336,229,299	14,656	4,837,259	24,014,641	(19,162,726)	1,376,350	3,377,183,942	(1,316,356)	(15,788,041)	(17,104,397)	126,304,189	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred																				
064058-AB-6	BANK OF NEW YORK MELLON CORP		12/20/2023	SECURITY CALLED BY ISSUER at 100.000	7,865,000.000	7,865,000		7,730,250	7,334,270	427,706	3,639		431,345		7,765,614		99,386	99,386	498,577	XXX
172967-HQ-7	CITIGROUP INC		05/01/2023	DEUTSCHE BANK SECURITIES INC.	5,000,000.000	4,718,750		5,000,000	4,716,250	283,750			283,750		5,000,000		(281,250)	(281,250)	147,000	XXX
172967-JM-4	CITIGROUP INC		05/01/2023	BANK OF AMERICA	11,000,000.000	10,367,500		11,000,000	9,907,700	1,092,300			1,092,300		11,000,000		(632,500)	(632,500)	305,433	XXX
29452E-40-8	EQUITABLE HOLDINGS INC		12/29/2023	BANK OF OKLAHOMA	156,600.000	2,446,828		3,915,000	2,770,254	1,144,746			1,144,746		3,915,000		(1,468,172)	(1,468,172)	121,616	XXX
316773-CM-0	FIFTH THIRD BANCORP		06/01/2023	VARIOUS	8,250,000.000	8,090,888		8,919,594	8,787,500	198,116	4,056		202,172		8,989,672		(898,784)	(898,784)	435,711	XXX
48128B-58-0	JPMORGAN CHASE & CO		09/06/2023	BANK OF OKLAHOMA	360,000.000	7,030,256	25.00	9,000,000	6,699,600	2,300,400			2,300,400		9,000,000		(1,969,744)	(1,969,744)	292,210	XXX
55261F-AG-9	M&T BANK CORP		04/13/2023	VARIOUS	5,450,000.000	4,725,733		5,450,000	5,320,290	129,710			129,710		5,450,000		(724,268)	(724,268)	235,172	XXX
55261F-AH-7	M&T BANK CORPORATION		05/17/2023	BANK OF AMERICA	11,900,000.000	8,384,749		11,897,875	10,227,098	1,671,160	21		1,671,181		11,898,280		(3,513,531)	(3,513,531)	328,004	XXX
55261F-AL-8	M&T BANK CORPORATION		05/17/2023	BANK OF AMERICA	37,000,000.000	27,645,258		37,000,000	33,850,560	3,149,440			3,149,440		37,000,000		(9,354,743)	(9,354,743)	1,466,019	XXX
665859-85-6	NORTHERN TRUST CORPORATION		06/08/2023	BANK OF OKLAHOMA	510,000.000	11,150,027	25.00	12,750,000	10,098,000	2,652,000			2,652,000		12,750,000		(1,599,973)	(1,599,973)	299,625	XXX
665859-AQ-7	NORTHERN TRUST CORPORATION		08/29/2023	VARIOUS	32,200,000.000	28,321,204		32,159,300	28,219,436	3,947,082	814		3,947,896		32,167,331		(3,846,128)	(3,846,128)	1,289,114	XXX
693475-AK-1	PNC FINANCIAL SERVICES GROUP INC		06/01/2023	VARIOUS	10,500,000.000	10,458,407		9,990,500	10,473,750	(335,486)	5,007		(330,479)		10,143,271		315,136	315,136	469,401	XXX
693475-AM-7	PNC FINANCIAL SERVICES		10/23/2023	UBS SECURITIES LLC	10,650,000.000	10,580,224		10,568,900	10,037,625	549,706	1,908		551,614		10,589,240		(9,016)	(9,016)	586,009	XXX
693475-AQ-8	PNC FINANCIAL SERVICES GROUP INC (...		07/26/2023	VARIOUS	16,000,000.000	13,987,100		16,000,000	13,832,000	2,168,000			2,168,000		16,000,000		(2,012,900)	(2,012,900)	529,469	XXX
693475-BD-6	PNC FINANCIAL SERVICES GROUP INC (...		06/01/2023	VARIOUS	28,000,000.000	24,512,243		28,000,000	26,309,360	1,690,640			1,690,640		28,000,000		(3,487,758)	(3,487,758)	874,825	XXX
857477-60-8	STATE STREET CORP		05/15/2023	BANK OF OKLAHOMA	160,000.000	3,798,694	25.00	4,000,000	3,856,000	144,000			144,000		4,000,000		(201,306)	(201,306)	59,112	XXX
857477-85-5	STATE STREET CORP		05/16/2023	BANK OF OKLAHOMA	196,000.000	4,761,243	25.00	4,900,000	4,607,960	292,040			292,040		4,900,000		(138,757)	(138,757)	65,699	XXX
857477-AQ-6	STATE STREET CORP		05/01/2023	SEAPORT SECURITIES CORP	5,983,000.000	5,972,530		5,983,000	5,966,666	16,334			16,334		5,983,000		(10,470)	(10,470)	194,055	XXX
898320-AD-1	TRUIST FINANCIAL CORP		08/14/2023	BANK OF AMERICA	20,000,000.000	17,711,250		20,000,000	18,005,000	1,995,000			1,995,000		20,000,000		(2,288,750)	(2,288,750)	911,000	XXX
902973-AZ-9	US BANCORP		07/05/2023	VARIOUS	27,000,000.000	21,670,532		27,000,000	23,532,390	3,467,610			3,467,610		27,000,000		(5,329,468)	(5,329,468)	965,578	XXX
949746-55-6	WELLS FARGO AND COMPANY		05/25/2023	BANK OF OKLAHOMA	407,600.000	10,047,079	25.00	10,190,000	9,378,876	811,124			811,124		10,190,000		(142,921)	(142,921)	149,031	XXX
949746-RN-3	WELLS FARGO & CO		05/12/2023	UBS SECURITIES LLC	12,361,000.000	11,850,185		12,361,000	11,928,365	432,635			432,635		12,361,000		(510,815)	(510,815)	295,245	XXX
94988U-12-8	WELLS FARGO & CO		07/27/2023	BANK OF OKLAHOMA	600,000.000	11,176,459	25.00	15,000,000	11,034,000	3,966,000			3,966,000		15,000,000		(3,823,541)	(3,823,541)	286,605	XXX
775109-BS-9	ROGERS COMMUNICATIONS INC	A	12/14/2023	VARIOUS	20,754,000.000	18,873,888		20,754,000	18,313,496	2,440,504			2,440,504		20,754,000		(1,880,113)	(1,880,113)	1,114,455	XXX
EP0597-73-2	PARTNERRE LTD	D	12/29/2023	BANK OF OKLAHOMA	245,611.000	4,494,436	25.00	6,140,275	4,622,399	1,517,876			1,517,876		6,140,275		(1,645,839)	(1,645,839)	213,512	XXX
EP0599-00-1	RENAISSANCERE HOLDINGS LTD	D	12/29/2023	BANK OF OKLAHOMA	581,075.000	9,726,108	25.00	14,521,189	9,413,415	5,107,774			5,107,774		14,521,189		(4,795,081)	(4,795,081)	473,112	XXX
4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred					300,366,571	XXX	350,230,883	309,242,260	41,260,167	15,445			41,275,612		350,517,872		(50,151,306)	(50,151,306)	12,605,589	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred																				
75932V-20-5	REIGN EXCHANGE LTD EQUITY		12/19/2023	TRANSFER TO SCHEDULE BA FROM SCHEDULE D1	98,000,000.000	5,289,997		5,292,000	5,292,000						5,292,000		(2,003)	(2,003)		XXX
759351-80-2	REINSURANCE GROUP OF AMERICA		11/29/2023	BANK OF OKLAHOMA	1,877.000	48,802	25.00	46,925	46,925						46,925		1,877	1,877	2,024	XXX
4029999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred					5,338,799	XXX	5,338,925	5,338,925							5,338,925		(126)	(126)	2,024	XXX
Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred																				
Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred																				
4509999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 4					305,705,370	XXX	355,569,808	314,581,185	41,260,167	15,445			41,275,612		355,856,797		(50,151,432)	(50,151,432)	12,607,613	XXX
4509999998 - Preferred Stocks - Summary item from Part 5 for Preferred Stocks					53,973	XXX	51,970								51,970		2,003	2,003		XXX
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks					305,759,343	XXX	355,621,778	314,581,185	41,260,167	15,445			41,275,612		355,908,767		(50,149,429)	(50,149,429)	12,607,613	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																				
194170-11-4	COLICITY INC WARRANTS		03/28/2023	SINKING FUND REDEMPTION	11,219.000		XXX	12,671		12,671			12,671		12,671		(12,671)	(12,671)		XXX
30260D-10-3	FIGS INC-CLASS A		02/02/2023	VARIOUS	29,022.000	290,394	XXX	638,484	195,318	443,166			443,166		638,484		(348,090)	(348,090)		XXX
54141L-11-8	LOGISTICS INNOVATION T-CW28		06/16/2023	SINKING FUND REDEMPTION	424,242.000		XXX	374,385	12,727	361,658			361,658		374,385		(374,385)	(374,385)		XXX
74981W-11-5	RXR ACQUISITION CORP WARRANTS		06/20/2023	SINKING FUND REDEMPTION	57,474.000		XXX	44,013		44,013			44,013		44,013		(44,013)	(44,013)		XXX
816307-2#-8	SELECT QUOTE		09/28/2023	SINKING FUND REDEMPTION	149,995.000		XXX		100,782	(100,782)			(100,782)							XXX
BGH5UX-BS-6	PARAMOUNT DEVELOPMENT FINANCE LLC		06/15/2023	VARIOUS	0.006		XXX												12,135	XXX
BGH5WW-G2-8	WIND RIVER WARRANT		03/21/2023	PRIOR YEAR INCOME			XXX												37,116	XXX
5019999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded					290,394	XXX	1,069,553	308,827	760,726				760,726		1,069,553		(779,159)	(779,159)	49,251	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
BGH30X-AE-6	ARIAS HOLDINGS UNIT CERTIFICATE A		08/08/2023	SINKING FUND REDEMPTION	9,630.000	16,899	XXX		1	(1)			(1)				16,899	16,899		XXX
5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other					16,899	XXX		1	(1)				(1)				16,899	16,899		XXX
Common Stocks - Mutual Funds - Designations Assigned by the SVO																				
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO																				
Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO																				
Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO																				
Common Stocks - Closed-End Funds - Designations Assigned by the SVO																				
Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO																				
05588W-10-8	BNYM STRAT MUNI		03/31/2023	VARIOUS	147,884.000	911,825	XXX	1,192,951	903,571	289,380			289,380		1,192,951		(281,126)	(281,126)	10,250	XXX
09253R-10-5	BLACKROCK MUNIVEST FUND		04/05/2023	VARIOUS	230,784.000	1,585,630	XXX	2,017,337	1,617,796	399,541			399,541		2,017,337		(431,707)	(431,707)	14,539	XXX
09254F-10-0	BLACKROCK MUNIYIELD QUALITY		03/28/2023	VARIOUS	61,618.000	710,364	XXX	900,238	714,769	185,469			185,469		900,238		(189,875)	(189,875)	6,410	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
09254P-10-8	BLACKROCK MUNIHOLDINGS INVESTMENT		09/18/2023	VARIOUS	74,830.000	797,291	XXX	1,014,311	847,824	166,487			166,487		1,014,311		(217,019)	(217,019)	7,165	XXX
27826U-10-8	EATON VANCE MUNICIPAL INCOME		03/30/2023	VARIOUS	140,497.000	1,388,728	XXX	1,731,758	1,386,705	345,053			345,053		1,731,758		(343,031)	(343,031)	17,281	XXX
46131J-10-3	INVESCO MUNICIPAL TRUST		02/27/2023	VARIOUS	181,506.000	1,712,551	XXX	2,192,748	1,796,910	395,838			395,838		2,192,748		(480,196)	(480,196)	13,968	XXX
46131M-10-6	INVESCO TRUST FOR INVESTMEN		03/31/2023	JONES TRADING INSTITUTIONAL SERVICES LLC	214,733.000	2,103,032	XXX	2,645,035	2,158,067	486,968			486,968		2,645,035		(542,002)	(542,002)	25,801	XXX
46132C-10-7	INVESCO MUNICIPAL OPPORTUNI		03/23/2023	JONES TRADING INSTITUTIONAL SERVICES LLC	259,814.000	2,431,074	XXX	3,129,147	2,574,757	554,391			554,391		3,129,147		(698,074)	(698,074)	29,890	XXX
46132E-10-3	INVESCO AD MIT II		03/22/2023	JONES TRADING INSTITUTIONAL SERVICES LLC	128,906.000	1,081,935	XXX	1,377,218	1,107,303	269,915			269,915		1,377,218		(295,283)	(295,283)	13,601	XXX
670657-10-5	NUVEEN AMT-FREE QLTY MUNI INC FUND		04/10/2023	VARIOUS	1,296,487.000	14,312,306	XXX	18,043,512	14,741,057	3,302,455			3,302,455		18,043,512		(3,731,205)	(3,731,205)	136,131	XXX
67066V-10-1	NUVEEN QUALITY MUNICIPAL INC FUND		04/13/2023	VARIOUS	967,339.000	11,084,459	XXX	13,613,958	11,414,600	2,199,358			2,199,358		13,613,958		(2,529,499)	(2,529,499)	118,264	XXX
67066Y-10-5	NUVEEN CA QUAL MUNI INC FD		04/12/2023	VARIOUS	488,893.000	5,338,967	XXX	7,091,163	5,412,046	1,679,118			1,679,118		7,091,163		(1,752,196)	(1,752,196)	52,800	XXX
67071L-10-6	NUVEEN AMT-FR MUNI CREDIT FD		04/12/2023	VARIOUS	973,293.000	11,354,136	XXX	15,046,521	11,815,777	3,230,744			3,230,744		15,046,521		(3,692,385)	(3,692,385)	124,095	XXX
5729999999 - Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO						54,812,298	XXX	69,995,897	56,491,182	13,504,717			13,504,717		69,995,897		(15,183,598)	(15,183,598)	570,195	XXX
Common Stocks - Exchange Traded Funds																				
Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded																				
Common Stocks - Parent, Subsidiaries and Affiliates - Other																				
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 4						55,119,591	XXX	71,065,450	56,800,010	14,265,442			14,265,442		71,065,450		(15,945,858)	(15,945,858)	619,446	XXX
5989999999 - Common Stocks - Subtotals - Common Stocks						55,119,591	XXX	71,065,450	56,800,010	14,265,442			14,265,442		71,065,450		(15,945,858)	(15,945,858)	619,446	XXX
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks						360,878,934	XXX	426,687,228	371,381,195	55,525,609	15,445		55,541,054		426,974,217		(66,095,287)	(66,095,287)	13,227,059	XXX
6009999999 Totals						3,721,001,083	XXX	3,784,043,025	3,707,610,494	55,540,265	4,852,704	24,014,641	36,378,328	1,376,350	3,804,158,159	(1,316,356)	(81,883,328)	(83,199,684)	139,531,248	XXX

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks **ACQUIRED** During Year and Fully **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
Bonds - All Other Governments																				
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
23363#-AA-7	DRS HOLDINGS R/C 1L 11/19		04/03/2023	DIRECT	04/28/2023	VARIOUS	85,283	85,284	85,284	85,284									1,382	
49327M-3H-5	KEYBANK NATIONAL ASSOCIATION		01/23/2023	KEYBANC CAPITAL MARKETS	05/09/2023	UBS SECURITIES LLC	6,000,000	5,971,080	5,080,380	5,971,738		658		658			(891,358)	(891,358)	87,500	
98105E-AM-9	WOORIB 4 7/8 01/26/28		01/17/2023	BANKERS LIFE NEBRASKA	05/12/2023	SCOTIABANK	200,000	199,300	204,300	199,338		38		38			4,962	4,962	2,979	
BGH7LW-B6-2	LENDLEASE ARMY PRA TL 2022		05/15/2023	DIRECT LOAN FUNDING ALTERNATE	12/27/2023	FREE TRANSFER	8,388,650	8,388,650	8,388,650	8,388,650									1,110,676	
13648T-AG-2	CANADIAN PACIFIC RAILWAY COMPANY	A	04/19/2023	DIRECT	05/10/2023	US BANCORP INVESTMENTS, INC.	1,000,000	768,089	760,420	768,335		246		246			(7,915)	(7,915)	2,236	
87266G-AA-8	TMS ISSUER SARL	D	02/09/2023	HBB	07/14/2023	UBW	560,000	560,000	574,000	560,000							14,000	14,000	13,037	
12479R-AE-7	CAUTO 2017-1A A2		06/01/2023	PARIBAS	09/25/2023	VARIOUS	6,593,675	6,440,045	6,593,676	6,494,293		54,248		54,248			99,383	99,383	99,380	14,303
33830J-AA-3	GUYS 2017-1A A2		07/19/2023	WELLS FARGO	11/30/2023	MBS PAYDOWN	3,299,750	3,227,052	3,299,750	3,299,750		72,698		72,698					75,894	36,261
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							26,127,358	25,639,500	24,986,460	25,767,388		127,888		127,888			(780,928)	(780,928)	1,393,084	50,564
Bonds - Hybrid Securities																				
Bonds - Parent, Subsidiaries and Affiliates																				
Bonds - SVO Identified Funds																				
Bonds - Unaffiliated Bank Loans																				
1252L*-AB-9	CG BUYER DD T/L 1L 6/21		01/31/2023	DIRECT	07/25/2023	SINKING FUND REDEMPTION	581,632	581,633	581,633	581,633									347,896	
29359@-AA-2	ENTACT ENVIRONMENTAL SVCS REVOLVER		01/31/2023	CITIGROUP GLOBAL MARKETS	02/23/2023	SINKING FUND REDEMPTION	165,714	165,714	165,714	165,714										
88583@-AA-6	3 STEP SPORTS, LLC		06/07/2023	VARIOUS	10/02/2023	VARIOUS	688,202	688,202	688,202	688,202									27,339	
88583@-AD-0	3 STEP SPORTS DD T/L 1L (ADD-ON) 1/22		03/22/2023	DIRECT	10/31/2023	VARIOUS	2,076,718	2,055,951	2,076,718	2,076,718		20,767		20,767					81,947	
BGH62W-1R-0	ACETO (ATLAS) 1L REV FUNDED		06/20/2023	INTERNAL BROKER FOR BORROWING TL	10/31/2023	VARIOUS	3,003,820	3,003,820	3,003,820	3,003,820									103,208	
BGH69Q-TB-1	BLUEFIN (BLACK MTN) 1L REV FUNDED		08/25/2023	INTERNAL BROKER FOR BORROWING TL	09/12/2023	SINKING FUND REDEMPTION	760,000	760,000	760,000	760,000									26,824	
BGH6CC-ME-9	ACQUIA INC 1L REVOLVER FUNDED		10/04/2023	INTERNAL BROKER FOR BORROWING TL	12/08/2023	SINKING FUND REDEMPTION	560,000	560,000	560,000	560,000									11,456	
BGH7QA-WE-5	DEL MONTE FOODS INC 1L TLB CL		01/31/2023	TRANSFER	02/24/2023	SINKING FUND REDEMPTION	2,825	2,826	2,748	2,826							(78)	(78)		
1909999999 - Bonds - Unaffiliated Bank Loans							7,838,911	7,818,146	7,838,835	7,838,913		20,767		20,767			(78)	(78)	598,670	
Bonds - Unaffiliated Certificates of Deposit																				
2509999998 - Subtotal - Bonds							33,966,269	33,457,646	32,825,295	33,606,301		148,655		148,655			(781,006)	(781,006)	1,991,754	50,564
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred																				
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred																				
75932V-20-5	REIGN EXCHANGE LTD EQUITY		05/17/2023	CROSSROADS	12/19/2023	TRANSFER TO SCHEDULE BA FROM SCHEDULE D1	1,000,000.000	51,970	53,973	51,970							2,003	2,003		
4029999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred								51,970	53,973	51,970							2,003	2,003		
Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred																				
Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred																				
4509999998 - Preferred Stocks - Subtotals - Preferred Stocks								51,970	53,973	51,970							2,003	2,003		
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																				
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other																				
Common Stocks - Mutual Funds - Designations Assigned by the SVO																				
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO																				
Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO																				
Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO																				
Common Stocks - Closed-End Funds - Designations Assigned by the SVO																				
Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO																				
Common Stocks - Exchange Traded Funds																				
Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded																				
Common Stocks - Parent, Subsidiaries and Affiliates - Other																				
5999999999 - Subtotal - Stocks								51,970	53,973	51,970							2,003	2,003		
6009999999 Totals								33,509,616	32,879,268	33,658,271		148,655		148,655			(779,003)	(779,003)	1,991,754	50,564

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book/Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 10 Number of Shares	11 % of Outstanding
Preferred Stocks - Parent										
Preferred Stocks - U.S. Property & Casualty Insurer										
Preferred Stocks - U.S. Life Insurer										
Preferred Stocks - U.S. Health Entity										
Preferred Stocks - Alien Insurer										
Preferred Stocks - Non-Insurer Which Controls Insurer										
Preferred Stocks - Investment Subsidiary										
Preferred Stocks - Other Affiliates										
Common Stocks - Parent										
Common Stocks - U.S. Property & Casualty Insurer										
Common Stocks - U.S. Life Insurer										
Common Stocks - U.S. Health Entity										
Common Stocks - Alien Insurer										
Common Stocks - Non-Insurer Which Controls Insurer										
Common Stocks - Investment Subsidiary										
64858B-AA-2	NEW ROOTS N TR				8biii	266,955,669			266,000,000.000	1.0
861734-AA-9	STONE ROOTS N TR				8biii	160,044,768			159,600,000.000	1.0
1699999 - Common Stocks - Investment Subsidiary						427,000,437			XXX	XXX
Common Stocks - Other Affiliates										
1899999 - Common Stocks - Subtotals - Common Stocks						427,000,437			XXX	XXX
1999999 Totals - Preferred and Common Stocks						427,000,437			XXX	XXX

1. Total amount of goodwill nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 5 Number of Shares	6 % of Outstanding
0399999 Totals - Preferred and Common				XXX	XXX

NONE

SCHEDULE DA - PART 1

Showing all **SHORT-TERM INVESTMENTS** Owned December 31 of Current Year

1	Codes		4	5	6	7	Change In Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - U.S. Governments Issuer Obligations																			
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																			
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																			
Bonds - U.S Governments - Other Loan-Backed and Structured Securities																			
Bonds - All Other Governments - Issuer Obligations																			
Bonds - All Other Governments - Residential Mortgage-Backed Securities																			
Bonds - All Other Governments - Single Class Mortgage-Backed/Asset-Backed Securities																			
Bonds - All Other Governments - Other Loan-Backed and Structured Securities																			
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																			
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																			
Bonds - 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																			
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																			
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																			
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																			
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																			
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																			
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																			
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities																			
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities																			
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																			
MPLX LP			12/27/2023	EXCHANGED	12/01/2024	1,078,355		(39)			1,076,000	1,078,394	4,371		4.875	4.543	JD		
1019999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,078,355		(39)			1,076,000	1,078,394	4,371		XXX	XXX	XXX		
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																			
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																			
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																			
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						1,078,355		(39)			1,076,000	1,078,394	4,371		XXX	XXX	XXX		
Bonds - Hybrid Securities - Issuer Obligations																			
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities																			
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities																			
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Residential Mortgage-Backed Securities																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans – Issued																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans – Acquired																			
Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO																			
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued																			
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired																			
2419999999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						1,078,355		(39)			1,076,000	1,078,394	4,371		XXX	XXX	XXX		
2509999999 - Bonds - Total Bonds - Subtotals - Bonds						1,078,355		(39)			1,076,000	1,078,394	4,371		XXX	XXX	XXX		
Parent, Subsidiaries and Affiliates - Mortgage Loans																			
Parent, Subsidiaries and Affiliates - Other Short-Term Invested Assets																			
Mortgage Loans																			
Other Short-Term Invested Assets																			
7709999999 Totals						1,078,355		(39)			XXX	1,078,394	4,371		XXX	XXX	XXX		

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Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A	1A	$	1B	$	1C	$	1D	$	1E	$	1F	$	1G	$
1B	2A	$	2B	$ 1,078,355	2C	$								
1C	3A	$	3B	$	3C	$								
1D	4A	$	4B	$	4C	$								
1E	5A	$	5B	$	5C	$								
1F	6	$												

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
Purchased Options - Hedging Effective – Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Purchased Options - Hedging Other - Call Options and Warrants																						
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/08/2022	01/19/2024	25		3,900.00	1,245,042			69,834		2,209,249			(1,149,270)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/20/2022	01/19/2024	50		3,800.00	2,262,379			126,896		4,916,734			(2,088,350)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/06/2023	01/19/2024	25		3,800.00		1,157,542		48,231		2,458,367			(1,109,311)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/10/2023	01/05/2024	175		3,820.00		7,841,140		326,714		16,753,807			(7,514,426)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/13/2023	03/15/2024	25		3,950.00		1,128,442		201,508		2,163,135			(926,935)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/17/2023	01/12/2024	200		3,950.00		8,374,303		348,929		16,613,939			(8,025,373)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/20/2023	02/16/2024	25		3,850.00		1,146,542		132,293		2,366,438			(1,014,249)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/24/2023	01/19/2024	200		3,940.00		8,609,903		358,746		16,876,822			(8,251,157)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	01/04/2023	01/04/2024	2,855		3,852.97		107,800		1,159					(106,641)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	01/04/2023	01/04/2024	2,725		3,852.97		159,600		1,716		215,256			(157,884)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	01/11/2023	01/11/2024	2,519		3,969.61		98,000		2,898		38,778			(95,102)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	01/11/2023	01/11/2024	2,393		3,969.61		189,050		5,590		360,597			(183,460)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	01/18/2023	01/18/2024	1,654		3,928.86		68,900		3,334					(65,566)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	01/18/2023	01/18/2024	3,818		3,928.86		244,500		11,831		55,197			(232,669)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	01/25/2023	01/25/2024	3,112		4,016.22		146,250		9,829					(136,421)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	01/25/2023	01/25/2024	2,988		4,016.22		250,800		16,855		73,622			(233,945)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/01/2023	01/26/2024	200		4,030.00		7,889,305		358,605		15,149,222			(7,530,700)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/07/2023	02/02/2024	225		4,120.00		8,377,317		1,047,165		15,115,299			(7,330,153)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/14/2023	02/09/2024	200		4,110.00		8,215,305		1,026,913		13,723,445			(7,188,392)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/21/2023	02/16/2024	175		4,110.00		6,001,192		750,149		12,093,764			(5,251,043)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2023	02/01/2024	3,035		4,119.21		141,250		12,191					(129,059)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	02/01/2023	02/01/2024	3,035		4,119.21		246,250		21,254					(224,996)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	02/08/2023	02/08/2024	2,914		4,117.86		136,800		14,657		104,253			(122,143)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	02/08/2023	02/08/2024	3,764		4,117.86		303,800		32,550		554,626			(271,250)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	02/15/2023	02/15/2024	2,411		4,147.60		113,000		14,461					(98,539)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	02/15/2023	02/15/2024	3,496		4,147.60		279,850		35,814					(244,036)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	02/22/2023	02/22/2024	2,506		3,991.05		108,000		16,071					(91,929)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	02/22/2023	02/22/2024	3,132		3,991.05		237,500		35,342		169,760			(202,158)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/01/2023	02/23/2024	200		4,010.00		7,202,705		982,187		15,864,746			(6,220,518)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/07/2023	03/01/2024	250		3,970.00		10,061,380		2,096,121		20,920,676			(7,965,259)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/08/2023	03/15/2024	50		3,950.00		2,113,330		440,277		4,326,269			(1,673,053)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/10/2023	03/15/2024	25		3,850.00		1,003,792		209,123		2,405,445			(794,669)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/13/2023	03/15/2024	25		3,850.00		971,292		202,353		2,405,445			(768,940)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/14/2023	06/21/2024	25		3,900.00		1,140,842		418,309		2,431,844			(722,534)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/14/2023	03/08/2024	225		3,980.00		7,287,417		1,518,212		18,712,616			(5,769,205)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/20/2023	06/21/2024	25		3,900.00		1,191,792		436,991		2,431,844			(754,802)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/21/2023	03/15/2024	250		3,920.00		10,647,130		2,218,152		22,356,794			(8,428,978)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/28/2023	03/22/2024	275		3,950.00		11,028,742		2,297,655		23,927,918			(8,731,088)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	03/01/2023	03/01/2024	3,951		3,951.39		152,600		25,844		72,210			(126,756)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	03/01/2023	03/01/2024	3,951		3,951.39		294,400		49,858		400,029			(244,542)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	03/08/2023	03/08/2024	3,992		3,992.01		131,300		24,707		429,061			(106,593)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	03/08/2023	03/08/2024	3,992		3,992.01		227,500		42,809		740,914			(184,691)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	03/15/2023	03/15/2024	3,892		3,891.93		163,350		33,812		303,942			(129,538)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	03/15/2023	03/15/2024	3,892		3,891.93		208,000		43,054		526,251			(164,946)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	03/22/2023	03/22/2024	3,937		3,936.97		171,600		38,748		87,590			(132,852)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	03/22/2023	03/22/2024	3,937		3,936.97		297,600		67,200		442,385			(230,400)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/04/2023	03/28/2024	225		4,010.00		10,017,567		2,276,720		18,376,668			(7,740,847)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/11/2023	04/05/2024	275		4,110.00		10,612,942		3,095,441		20,015,604			(7,517,501)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/18/2023	04/12/2024	250		4,120.00		10,069,630		2,936,975		18,105,144			(7,132,654)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/25/2023	04/19/2024	275		4,140.00		9,933,967		2,897,407		19,560,416			(7,036,560)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	04/05/2023	04/05/2024	7,579		4,090.38		319,300		95,347		650,177			(223,953)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	04/05/2023	04/05/2024	7,457		4,090.38		536,800		160,294		1,296,227			(376,506)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	04/12/2023	04/12/2024	3,544		4,091.95		163,850		50,520		418,276			(113,330)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	04/12/2023	04/12/2024	4,277		4,091.95		294,000		90,650		780,622			(203,350)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	04/19/2023	04/19/2024	5,656		4,154.52		279,650		88,944		63,918			(190,706)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	04/19/2023	04/19/2024	5,295		4,154.52		411,400		130,848		319,761			(280,552)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	04/26/2023	04/26/2024	4,684		4,055.99		214,700		70,374					(144,326)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	04/26/2023	04/26/2024	3,698		4,055.99		274,500		89,975		49,582			(184,525)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/02/2023	04/26/2024	225		4,110.00		8,799,192		2,799,743		16,749,501			(5,999,449)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/05/2023	04/19/2024	25		4,100.00		1,001,131		318,542		1,871,457			(682,590)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/09/2023	05/03/2024	225		4,100.00		8,958,267		3,359,350		17,073,214			(5,598,917)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/16/2023	05/10/2024	225		4,130.00		8,472,717		3,177,269		16,559,304			(5,295,448)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/23/2023	05/17/2024	250		4,160.00		9,936,630		3,726,236		17,834,358			(6,210,394)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	05/03/2023	05/03/2024	3,667		4,090.75		165,000		56,331		167,498			(108,669)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	05/03/2023	05/03/2024	3,545		4,090.75		268,250		91,580		399,476			(176,670)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	05/10/2023	05/10/2024	3,263		4,137.64		151,200		54,465		450,068			(96,735)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	05/10/2023	05/10/2024	2,900		4,137.64		229,200		82,561		675,998			(146,639)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	05/17/2023	05/17/2024	4,328		4,158.77		207,000		78,460		253,254			(128,540)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	05/17/2023	05/17/2024	3,847		4,158.77		312,000		118,258		504,275			(193,742)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	05/24/2023	05/24/2024	4,131		4,115.24		197,200		78,456		37,615			(118,744)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	05/24/2023	05/24/2024	3,766		4,115.24		280,550		111,617		151,282			(168,933)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/01/2023	05/24/2024	200		4,160.00		8,406,505		3,439,025		14,361,328			(4,967,480)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/06/2023	05/31/2024	200		4,210.00		8,414,705		3,442,379		13,540,984			(4,972,326)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/13/2023	06/07/2024	200		4,280.00		8,794,705		4,030,906		12,386,863			(4,763,798)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/20/2023	06/14/2024	225		4,380.00		8,684,217		3,980,266		12,081,418			(4,703,951)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	06/07/2023	06/07/2024	5,272		4,267.52		281,250		122,656		319,439			(158,594)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	06/07/2023	06/07/2024	5,741		4,267.52		475,300		207,284		688,914			(268,016)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	06/14/2023	06/14/2024	2,859		4,372.59		161,250		73,458		138,244			(87,792)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	06/14/2023	06/14/2024	3,545		4,372.59		327,050		148,989		354,998			(178,061)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	06/21/2023	06/21/2024	3,436		4,365.69		192,000		91,200		16,858			(100,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	06/21/2023	06/21/2024	3,092		4,365.69		302,400		143,640		103,476			(158,760)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/27/2023	06/21/2024	200		4,390.00		7,166,705		3,284,740		10,658,162			(3,881,965)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	06/28/2023	06/28/2024	3,313		4,376.86		194,300		96,071					(98,229)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/28/2024	3,427		4,376.86		334,500		165,392		3,539			(169,108)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/05/2023	06/28/2024	225		4,370.00		9,819,117		4,909,559		12,499,603			(4,909,559)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/11/2023	07/05/2024	50		4,400.00		1,979,830		1,072,408		2,676,521			(907,422)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/11/2023	07/05/2024	125		4,450.00		4,524,192		2,450,604		6,165,754			(2,073,588)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/18/2023	07/12/2024	150		4,410.00		7,262,930		3,934,087		7,994,969			(3,328,843)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/18/2023	07/12/2024	50		4,480.00		2,166,330		1,173,429		2,373,957			(992,901)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/05/2023	07/05/2024	3,036		4,446.82		182,250		98,882		114,108			(83,368)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/05/2023	07/05/2024	1,911		4,446.82		243,950		132,358		221,104			(111,592)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	07/12/2023	07/12/2024	2,124		4,472.16		130,150		72,043		132,795			(58,107)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/12/2023	07/12/2024	2,124		4,472.16		237,500		131,466		260,037			(106,034)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	07/19/2023	07/19/2024	2,847		4,565.72		174,200		98,339		7,023			(75,861)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/19/2023	07/19/2024	2,519		4,565.72		270,250		152,560		60,673			(117,690)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/25/2023	07/19/2024	225		4,530.00		9,397,242		5,090,173		9,914,157			(4,307,069)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/26/2023	07/26/2024	2,628		4,566.75		162,000		93,230					(68,770)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/26/2023	07/26/2024	2,080		4,566.75		222,300		127,932		4,401			(94,368)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/02/2023	07/26/2024	200		4,550.00		7,640,905		4,515,080		8,617,679			(3,125,825)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/09/2023	08/02/2024	75		4,510.00		2,869,468		1,793,417		3,516,009			(1,076,050)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/09/2023	08/02/2024	125		4,580.00		4,213,193		2,633,245		5,169,306			(1,579,947)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	08/02/2023	08/02/2024	2,880		4,513.39		154,700		91,073		60,887			(63,627)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	08/02/2023	08/02/2024	2,437		4,513.39		259,600		152,829		153,500			(106,771)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/09/2024	2,574		4,467.71		147,200		89,428		127,034			(57,772)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	08/09/2023	08/09/2024	1,903		4,467.71		207,400		126,001		190,362			(81,399)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/16/2023	08/09/2024	225		4,490.00		8,242,093		5,151,308		11,039,788			(3,090,785)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/18/2023	06/21/2024	25		4,250.00		1,118,293		615,061		1,637,157			(503,232)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	08/16/2023	08/16/2024	3,292		4,404.33		165,300		103,535		312,227			(61,765)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	08/16/2023	08/16/2024	2,043		4,404.33		207,900		128,540		338,214			(79,360)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	08/23/2023	08/23/2024	3,494		4,436.01		184,450		119,000		74,618			(65,450)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	08/23/2023	08/23/2024	1,465		4,436.01		157,300		101,484		91,861			(55,816)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2023	06/21/2024	25		4,250.00		1,207,418		664,080		1,637,157			(543,338)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2023	08/16/2024	75		4,380.00		3,295,918		2,059,948		4,396,479			(1,235,969)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2023	08/16/2024	150		4,470.00		5,688,680		3,555,425		7,685,577			(2,133,255)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/25/2023	06/21/2024	25		4,300.00		1,015,730		558,652		1,527,146			(457,079)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/30/2023	08/23/2024	175		4,380.00		8,497,568		5,310,980		10,350,906			(3,186,588)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/30/2023	08/23/2024	25		4,440.00		1,108,868		693,042		1,355,511			(415,825)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/07/2023	08/30/2024	125		4,420.00		5,195,068		3,542,092		7,048,470			(1,652,976)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/07/2023	08/30/2024	100		4,510.00		3,551,255		2,421,310		4,915,987			(1,129,945)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/08/2023	09/20/2024	50		4,450.00		2,056,680		1,456,815		2,774,607			(599,865)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	09/06/2023	09/06/2024	5,822		4,465.48		325,000		222,083		324,642			(102,917)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	09/06/2023	09/06/2024	2,911		4,465.48		327,600		223,860		354,887			(103,740)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/14/2023	09/06/2024	75		4,460.00		3,133,243		2,219,380		4,021,789			(913,862)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/14/2023	09/06/2024	125		4,510.00		4,779,193		3,385,261		6,206,087			(1,393,931)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/18/2023	07/19/2024	50		4,400.00		1,913,680		1,243,892		2,737,274			(669,788)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/20/2023	09/13/2024	225		4,480.00		8,378,668		5,934,890		11,827,759			(2,443,778)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/22/2023	09/20/2024	25		4,450.00		806,691		571,406		1,387,303			(235,285)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	09/13/2023	09/13/2024	3,134		4,467.44		159,600		112,163		158,301			(47,437)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/13/2024	1,791		4,467.44		216,800		152,362		231,365			(64,438)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/20/2023	09/20/2024	3,748		4,402.20		188,100		135,850		134,411			(52,250)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	09/20/2023	09/20/2024	1,590		4,402.20		186,900		134,983		169,364			(51,917)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/27/2023	09/20/2024	100		4,360.00		3,374,755		2,390,452		6,279,533			(984,304)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/27/2023	09/20/2024	150		4,450.00		4,271,030		3,025,313		8,323,820			(1,245,717)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/27/2023	01/19/2024	50		4,150.00		1,383,430		172,929		3,173,015			(1,210,501)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/27/2023	10/18/2024	50		4,250.00		2,203,380		1,610,162		3,689,705			(593,218)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	09/27/2023	09/27/2024	3,509		4,274.51		153,000		113,475		116,424			(39,525)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	09/27/2023	09/27/2024	2,339		4,274.51		235,000		174,292		215,823			(60,708)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/03/2023	12/20/2024	25		4,200.00		1,195,042		981,642		2,038,327			(213,400)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/04/2023	09/27/2024	100		4,280.00		3,827,754		2,957,810		6,992,447			(869,944)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/04/2023	09/27/2024	125		4,330.00		4,398,191		3,398,602		8,220,822			(999,589)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/04/2023	02/16/2024	25		4,100.00		775,042		290,641		1,752,094			(484,401)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/04/2023	12/20/2024	25		4,200.00		1,215,042		998,070		2,038,327			(216,972)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/06/2023	01/19/2024	25		4,200.00		621,176		103,529		1,462,004			(517,646)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/11/2023	02/16/2024	25		4,100.00		963,842		361,441		1,752,094			(602,401)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/11/2023	10/04/2024	100		4,250.00		4,782,854		3,786,426		7,290,706			(996,428)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/11/2023	10/04/2024	125		4,290.00		5,587,691		4,423,589		8,695,513			(1,164,102)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/12/2023	04/19/2024	25		4,150.00		988,792		576,795		1,754,984			(411,997)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/13/2023	04/19/2024	25		4,150.00		975,257		568,900		1,754,984			(406,357)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/16/2023	05/17/2024	50		4,150.00		2,212,179		1,422,115		3,612,591			(790,064)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/18/2023	10/11/2024	225		4,340.00		9,052,765		7,166,772		14,827,897			(1,885,993)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/19/2023	05/17/2024	25		4,150.00		969,292		623,116		1,806,295			(346,176)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/19/2023	12/20/2024	25		4,300.00		1,132,417		930,200		1,835,296			(202,217)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/20/2023	01/19/2024	25		4,200.00		512,042		85,340		1,462,004			(426,702)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/23/2023	01/19/2024	25		4,200.00		454,146		75,691		1,462,004			(378,455)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	10/04/2023	10/04/2024	3,166		4,263.75		129,600		98,594		369,199			(31,006)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	10/04/2023	10/04/2024	1,524		4,263.75		136,500		103,843		314,164			(32,657)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	10/11/2023	10/11/2024	2,856		4,376.95		126,250		98,421		332,630			(27,829)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	10/11/2023	10/11/2024	2,170		4,376.95		215,650		168,114		412,814			(47,536)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/18/2024	3,129		4,314.60		152,550		121,794		346,076			(30,756)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	10/18/2023	10/18/2024	2,202		4,314.60		213,750		170,655		416,271			(43,095)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/24/2023	11/15/2024	25		4,200.00		1,145,012		924,818		1,992,886			(220,195)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/25/2023	10/18/2024	125		4,300.00		4,215,441		3,337,224		8,706,051			(878,217)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/25/2023	10/18/2024	125		4,370.00		3,704,316		2,932,584		7,991,526			(771,733)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/25/2024	3,702		4,186.77		145,700		119,067		365,344			(26,633)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	10/25/2023	10/25/2024	2,150		4,186.77		172,800		141,213		338,642			(31,587)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/01/2023	10/25/2024	100		4,160.00		4,247,554		3,668,342		8,179,824			(579,212)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/01/2023	10/25/2024	150		4,230.00		5,674,578		4,900,772		11,386,416			(773,806)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/02/2023	05/17/2024	25		4,150.00		918,792		689,094		1,806,295			(229,698)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/08/2023	11/01/2024	150		4,160.00		7,873,428		6,889,250		12,333,255			(984,179)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/08/2023	11/01/2024	50		4,280.00		2,198,179		1,923,407		3,610,536			(274,772)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	11/01/2023	10/25/2024	3,658		4,237.86		151,900		127,005		346,275			(24,895)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	11/01/2023	10/25/2024	2,006		4,237.86		182,750		152,799		332,050			(29,951)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	11/08/2023	10/25/2024	2,738		4,382.78		139,200		119,093		283,635			(20,107)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	11/08/2023	10/25/2024	1,939		4,382.78		198,900		170,170		331,903			(28,730)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/15/2023	11/08/2024	225		4,360.00		10,836,340		9,481,798		14,886,849			(1,354,543)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	11/15/2023	11/15/2024	2,998		4,502.88		157,950		138,206		289,574			(19,744)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	11/15/2023	11/15/2024	1,777		4,502.88		192,000		168,000		276,561			(24,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/22/2023	11/15/2024	125		4,410.00		6,078,441		5,318,636		7,832,051			(759,805)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/22/2023	11/15/2024	125		4,500.00		5,272,191		4,613,167		6,958,095			(659,024)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	11/22/2023	11/22/2024	3,292		4,502.88		169,500		151,608		281,135			(17,892)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	11/22/2023	11/22/2024	2,085		4,502.88		246,050		220,078		321,723			(25,972)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/29/2023	11/22/2024	225		4,540.00		9,018,790		7,891,441		11,947,506			(1,127,349)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/30/2023	12/20/2024	25		4,500.00		1,078,789		995,805		1,445,849			(82,984)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/01/2023	01/05/2024	25		4,425.00		514,330		257,165		882,690			(257,165)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/01/2023	01/05/2024	25		4,475.00		405,486		202,743		757,855			(202,743)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/01/2023	01/05/2024	50		4,525.00		608,406		304,203		1,266,168			(304,203)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/05/2023	01/05/2024	25		4,425.00		477,267		238,634		882,690			(238,634)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/05/2023	01/05/2024	25		4,475.00		369,492		184,746		757,855			(184,746)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/05/2023	01/05/2024	50		4,525.00		533,579		266,790		1,266,168			(266,790)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/06/2023	11/29/2024	200		4,560.00		7,763,303		7,410,425		10,402,950			(352,877)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/08/2023	01/12/2024	25		4,350.00		687,450		343,725		1,079,243			(343,725)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/08/2023	01/12/2024	25		4,475.00		407,987		203,994		768,519			(203,994)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/08/2023	01/12/2024	50		4,525.00		615,765		307,883		1,290,483			(307,883)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/08/2023	01/12/2024	25		4,350.00		695,402		347,701		1,079,243			(347,701)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/08/2023	01/12/2024	25		4,475.00		414,658		207,329		768,519			(207,329)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/08/2023	01/12/2024	50		4,525.00		628,181		314,091		1,290,483			(314,091)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/12/2023	01/12/2024	50		4,350.00		1,548,157		774,078		2,158,486			(774,078)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/12/2023	01/12/2024	50		4,475.00		960,757		480,378		1,537,039			(480,378)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/12/2023	01/12/2024	50		4,525.00		740,857		370,428		1,290,483			(370,428)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	12/06/2023	12/06/2024	5,825		4,549.34		283,550		264,494		477,726			(19,056)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	12/06/2023	12/06/2024	3,297		4,549.34		348,000		324,613		471,287			(23,387)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/13/2023	12/06/2024	4,570		4,570.00		9,807,190		9,398,557		11,641,074			(408,633)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/13/2023	01/12/2024	4,350		4,350.00		913,117		456,559		1,079,243			(456,559)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/13/2023	01/12/2024	4,475		4,475.00		613,592		306,796		768,519			(306,796)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	12/13/2023	01/12/2024	4,525		4,525.00		992,679		496,340		1,290,483			(496,340)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	12/13/2023	12/13/2024	2,549		4,707.09		135,600		129,039		198,327			(6,561)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	12/13/2023	12/13/2024	1,806		4,707.09		188,700		179,569		229,443			(9,131)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/15/2023	01/19/2024	50		4,450.00		1,464,429		732,215		1,683,700			(732,215)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/15/2023	01/19/2024	50		4,575.00		865,079		432,540		1,078,995			(432,540)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/15/2023	01/19/2024	100		4,650.00		1,135,554		567,777		1,471,061			(567,777)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/15/2023	08/16/2024	25		4,550.00		1,007,392		944,430		1,121,886			(62,962)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/18/2023	01/19/2024	25		4,450.00		801,117		400,559		841,850			(400,559)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/18/2023	01/19/2024	25		4,575.00		507,717		253,859		539,498			(253,859)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/18/2023	01/19/2024	50		4,650.00		691,129		345,565		735,531			(345,565)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/20/2023	12/13/2024	150		4,620.00		7,243,128		6,941,331		7,285,234			(301,797)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/20/2023	12/13/2024	75		4,710.00		3,152,817		3,021,449		3,171,368			(131,367)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/20/2023	01/19/2024	25		4,450.00		765,542		382,771		841,850			(382,771)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/20/2023	01/19/2024	25		4,575.00		478,692		239,346		539,498			(239,346)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/20/2023	01/19/2024	100		4,650.00		1,281,354		640,677		1,471,061			(640,677)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/22/2023	01/26/2024	50		4,550.00		1,256,216		628,108		1,231,693			(628,108)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/22/2023	01/26/2024	50		4,625.00		922,424		461,212		888,468			(461,212)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/22/2023	01/26/2024	100		4,700.00		1,236,582		618,291		1,141,645			(618,291)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/20/2024	3,193		4,698.35		162,000		157,210		242,719			(4,790)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	12/20/2023	12/20/2024	1,916		4,698.35		200,700		194,765		245,144			(5,935)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/27/2023	01/26/2024	25		4,550.00		662,717		331,359		615,846			(331,359)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/27/2023	01/26/2024	25		4,625.00		489,192		244,596		444,234			(244,596)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/27/2023	01/26/2024	50		4,700.00		661,029		330,515		570,822			(330,515)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/28/2023	12/20/2024	250		4,730.00		10,774,377		10,325,445		10,353,670			(448,932)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	12/27/2023	12/27/2024	2,928		4,781.58		162,400		160,654		210,508			(1,746)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	12/27/2023	12/27/2024	1,150		4,781.58		133,650		132,213		135,667			(1,437)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/29/2023	02/02/2024	25		4,625.00		448,490		336,368		471,790			(112,123)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/29/2023	02/02/2024	25		4,675.00		346,640		259,980		366,251			(86,660)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/29/2023	02/02/2024	50		4,750.00		426,662		320,000		445,314			(106,667)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/06/2021	01/05/2024	4,429		273.37	64,440			111					(21,559)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/13/2021	01/12/2024	2,927		277.67	40,240			323					(13,463)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/20/2021	01/19/2024	3,276		273.86	54,270			777					(18,156)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/29/2021	01/29/2024	3,326		272.51	49,158			1,146					(16,431)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/03/2021	02/02/2024	6,962		274.82	103,816			2,824		1			(34,732)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/10/2021	02/09/2024	1,823		275.71	27,770			949					(9,291)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/17/2021	02/16/2024	2,909		276.41	44,240			1,820					(14,801)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/24/2021	02/23/2024	5,835		275.84	87,840			4,226		2			(29,387)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/03/2021	03/01/2024	6,269		269.01	106,250			5,822		90			(35,547)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/10/2021	03/08/2024	4,427		269.45	73,680			4,501		86			(24,650)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/17/2021	03/15/2024	4,771		274.68	70,330			4,739		21			(23,529)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/24/2021	03/22/2024	5,924		270.62	91,680			6,755		165			(30,672)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/31/2021	03/28/2024	7,363		274.62	105,600			8,356		74			(35,361)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/07/2021	04/05/2024	4,384		276.47	64,080			5,541		35			(21,438)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/14/2021	04/12/2024	4,010		274.61	63,690			5,922		79			(21,308)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/21/2021	04/19/2024	5,408		280.43	79,200			7,879		25			(26,497)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/28/2021	04/26/2024	5,765		280.02	85,920			9,107		41			(28,745)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/05/2021	05/03/2024	4,707		280.03	66,625			7,485		45			(22,290)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/12/2021	05/10/2024	9,495		274.11	150,332			17,836		548			(50,294)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/19/2021	05/17/2024	9,787		278.91	141,480			17,676		207			(47,333)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/26/2021	05/24/2024	3,956		280.53	58,520			7,680		68			(19,578)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/03/2021	06/03/2024	5,719		276.95	101,440			14,211		289			(33,875)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/09/2021	06/07/2024	8,527		282.3	134,880			19,436		138			(45,125)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/16/2021	06/14/2024	4,298		280.29	66,840			10,066		136			(22,362)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2021	06/21/2024	6,832		277.53	111,910			17,582		453			(37,440)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/30/2021	06/28/2024	4,317		278	69,360			11,348		298			(23,205)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/08/2021	07/08/2024	4,631		281.55	73,190			12,612		176			(24,441)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/14/2021	07/12/2024	4,606		282.82	73,879			13,018		150			(24,717)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/21/2021	07/19/2024	5,661		281.79	95,040			17,345		266			(31,796)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/28/2021	07/26/2024	5,995		284.11	96,730			18,262		201			(32,362)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/04/2021	08/02/2024	3,871		284.43	63,140			12,318		141			(21,124)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/11/2021	08/09/2024	4,605		284.84	69,160			13,928		176			(23,138)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/18/2021	08/16/2024	3,185		285.96	46,530			9,663		111			(15,567)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/25/2021	08/23/2024	3,868		285.77	60,830			13,016		159			(20,351)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/09/2021	09/09/2024	3,140		287.5	50,850			11,652		119			(16,981)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/15/2021	09/13/2024	2,447		284.03	43,260			10,093		188			(14,473)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/22/2021	09/20/2024	2,115		283.36	35,160			8,432		201			(11,763)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/06/2021	10/04/2024	3,216		279.87	52,110			13,165		631			(17,434)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/13/2021	10/11/2024	2,140		280.88	34,140			8,840		384			(11,422)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/27/2021	10/25/2024	3,162		284.29	51,570			14,003		384			(17,253)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/03/2021	11/01/2024	3,492		286.12	58,600			16,286		342			(19,605)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/10/2021	11/08/2024	5,253		285.84	86,250			24,531		576			(28,855)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/12/2021	11/12/2024	877		113.4	3,760			1,081		462			(1,256)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/12/2021	11/12/2025	877		113.4	4,200			1,957		935			(1,051)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/12/2021	11/12/2026	877		113.4	4,550			2,607		1,251			(911)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/17/2021	11/15/2024	96		1,035.37	4,510			1,312		46			(1,509)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/17/2021	11/17/2025	96		1,035.37	5,110			2,399		301			(1,279)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/17/2021	11/17/2026	96		1,035.37	5,610			3,229		617			(1,123)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/17/2021	11/15/2024	3,487		290.83	50,900			14,808		188			(17,029)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/18/2021	11/18/2024	1,757		113.95	6,880			2,017		796			(2,298)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/18/2021	11/18/2025	2,635		113.95	11,610			5,458		2,540			(2,906)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/18/2021	11/18/2026	2,635		113.95	12,690			7,312		3,471			(2,541)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/23/2021	11/22/2024	1,052		286.25	16,800			4,992		124			(5,615)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/26/2021	11/26/2024	889		113.31	3,160			950		505			(1,055)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/26/2021	11/26/2025	889		113.76	3,440			1,636		897			(861)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/26/2021	11/25/2026	889		113.2	4,000			2,322		1,317			(801)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/01/2021	12/01/2025	98		1,025.31	4,970			2,381		768			(1,244)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/01/2021	12/01/2026	98		1,025.31	5,630			3,285		1,357			(1,127)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/02/2021	12/02/2026	888		114.35	3,600			2,102		1,109			(721)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/08/2021	12/06/2024	291		1,034.04	11,730			3,639		184			(3,924)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/08/2021	12/08/2025	291		1,036.10	13,110			6,343		824			(3,282)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/08/2021	12/08/2026	291		1,036.10	14,460			8,491		1,545			(2,895)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/08/2021	12/06/2024	6,338		287.38	93,798			29,097		708			(31,381)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/09/2021	12/09/2024	7,047		113.63	27,440			8,571		3,784			(9,163)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/09/2021	12/09/2025	7,928		113.52	35,190			17,050		8,516			(8,810)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/09/2021	12/09/2026	8,809		113.52	42,700			25,096		12,552			(8,549)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/15/2021	12/13/2024	2,814		284.81	45,600			14,432		484			(15,256)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/15/2021	12/13/2024	389		1,026.37	17,080			5,406		353			(5,714)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/15/2021	12/15/2025	389		1,026.37	19,200			9,380		1,433			(4,807)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/15/2021	12/15/2026	487		1,027.40	26,000			15,365		2,992			(5,206)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/16/2021	12/16/2024	3,523		111.6	17,160			5,468		3,421			(5,730)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/16/2021	12/16/2025	4,404		111.48	23,800			11,643		6,920			(5,958)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/16/2021	12/16/2026	6,166		111.6	35,350			20,909		11,676			(7,078)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/22/2021	12/20/2024	776		1,031.83	32,400			10,459		584			(10,840)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/22/2021	12/22/2025	873		1,031.83	41,310			20,376		2,770			(10,342)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/22/2021	12/22/2026	970		1,031.83	50,400			29,974		5,559			(10,091)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/22/2021	12/20/2024	1,760		285.46	27,865			8,995		292			(9,322)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/23/2021	12/23/2024	12,291		114.12	47,320			15,376		5,950			(15,802)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/23/2021	12/23/2025	13,169		114.24	56,850			28,080		12,496			(14,232)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/23/2021	12/23/2026	14,047		114.24	66,400			39,525		18,078			(13,295)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/29/2021	12/27/2024	3,500		287.98	54,000			17,771		424			(18,066)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/05/2022	01/05/2024	196		1,018.39	6,800			18					(3,414)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/05/2022	01/05/2024	589		1,015.33	21,300			56					(10,694)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/05/2022	01/05/2024	1,823		388.21	20,720			54					(10,403)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/05/2022	01/05/2024	7,585		276.58	80,640			211		1			(40,486)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/05/2022	01/03/2025	3,186		285.02	46,710			15,666		613			(15,627)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/05/2022	01/05/2024	3,166		284.83	32,760			86					(16,448)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/05/2022	01/03/2025	687		1,015.33	29,890			10,025		1,196			(10,000)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/05/2022	01/05/2026	687		1,015.33	34,090			17,136		4,131			(8,534)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/05/2022	01/05/2027	786		1,015.33	42,880			25,825		7,968			(8,585)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/06/2022	01/05/2024	41,574		282.98	402,380			1,046		4			(202,298)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/06/2022	01/05/2024	880		110.32	4,450			12		9			(2,237)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/06/2022	01/05/2024	7,921		111.91	32,850			85		1			(16,516)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/06/2022	01/06/2025	8,801		111.8	42,300			14,276		8,465			(14,126)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/06/2022	01/06/2026	9,681		111.91	50,490			25,414		14,336			(12,640)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/06/2022	01/06/2027	11,442		112.14	62,790			37,849		20,236			(12,572)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/06/2022	01/05/2024	1,834		386.23	20,300			53					(10,206)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/06/2022	01/05/2024	3,720		581.13	70,400			183					(35,394)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/12/2022	01/12/2024	196		1,041.15	4,960			60					(2,490)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/12/2022	01/12/2024	393		1,028.92	11,840			143					(5,944)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/12/2022	01/10/2025	491		1,029.94	17,950			6,133		454			(6,005)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/12/2022	01/12/2026	589		1,027.90	25,200			12,786		2,170			(6,309)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/12/2022	01/12/2027	589		1,027.90	27,900			16,908		3,749			(5,586)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/12/2022	01/10/2025	5,309		284.53	78,900			26,959		1,162			(26,396)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/12/2022	01/12/2024	15,499		291.27	116,600			1,407		2			(58,541)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/12/2022	01/12/2024	3,125		381.26	45,600			550					(22,894)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/12/2022	01/12/2024	5,057		276.86	53,200			642		1			(26,710)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/13/2022	01/12/2024	35,538		287.89	271,690			3,277		4			(136,593)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/13/2022	01/13/2027	7,895		114.9	35,100			21,290		9,303			(7,028)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/13/2022	01/12/2024	2,632		114.1	8,550			103					(4,299)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/13/2022	01/12/2024	5,264		115.01	15,000			181		1			(7,541)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/13/2022	01/10/2025	7,018		114.9	24,800			8,481		2,859			(8,305)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/13/2022	01/13/2026	7,895		114.78	32,220			16,370		6,904			(8,066)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	01/13/2022	01/12/2024	3,395		379.84	48,880			589		2			(24,575)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/13/2022	01/12/2024	5,428		586.07	85,550			1,032		1			(43,011)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/19/2022	01/19/2024	300		998.9	10,290			221					(5,166)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/19/2022	01/19/2024	500		1,003.89	16,050			345					(8,058)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/19/2022	01/17/2025	500		1,001.89	19,800			6,890		1,384			(6,624)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/19/2022	01/16/2026	600		1,002.89	26,580			13,585		4,002			(6,668)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/19/2022	01/19/2027	700		1,003.89	33,670			20,532		6,849			(6,741)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	01/19/2022	01/19/2024	5,262		380.87	66,400			1,429		32			(33,337)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	01/19/2022	01/19/2024	2,198		270.77	25,620			551					(12,863)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/19/2022	01/17/2025	3,582		280.25	56,000			19,487		1,434			(18,735)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/19/2022	01/19/2024	6,414		281.74	63,540			1,367		241			(31,901)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	01/19/2022	01/19/2024	486		205.52	3,910			84					(1,963)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/20/2022	01/19/2024	18,269		279.43	163,710			3,523		2			(82,306)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/20/2022	01/20/2027	11,503		112.89	55,250			33,720		18,370			(11,062)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/20/2022	01/19/2024	1,770		112.21	6,440			139		8			(3,238)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/20/2022	01/19/2024	7,079		113.01	23,120			498		6			(11,624)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/20/2022	01/17/2025	7,964		112.89	31,320			10,908		5,876			(10,488)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/20/2022	01/20/2026	9,734		112.89	42,900			21,998		12,237			(10,740)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/20/2022	01/19/2024	5,534		380.2	69,930			1,505		6			(35,158)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/20/2022	01/19/2024	4,764		585.59	64,500			1,388		1			(32,428)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/26/2022	01/26/2024	406		988.31	13,040			404		1			(6,547)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/26/2022	01/24/2025	507		986.34	20,000			7,085		2,462			(6,691)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/26/2022	01/26/2026	609		987.33	26,820			13,861		5,754			(6,714)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/26/2022	01/26/2027	609		987.33	29,460			18,075		7,895			(5,898)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/26/2022	01/26/2024	4,779		374.78	66,240			2,051		429			(33,257)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/26/2022	01/24/2025	2,175		273.32	36,360			12,881		2,027			(12,164)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/26/2022	01/26/2024	2,215		266.57	27,360			847					(13,736)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/26/2022	01/26/2024	13,923		285.72	111,930			3,466		139			(56,196)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	01/26/2022	01/26/2024	493		206.88	2,970			92					(1,491)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/27/2022	01/26/2024	42,870		279.52	348,670			10,802		4			(175,296)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/27/2022	01/26/2024	4,534		373.85	60,520			1,875		603			(30,427)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	CSIDV-	01/27/2022	01/26/2024	2,714		578.86	35,000			1,084		7			(17,596)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/28/2022	01/28/2027	23,377		112.1	100,620			61,844		41,924			(20,146)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/28/2022	01/25/2024	15,285		112.1	43,010			1,276		203			(21,683)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/28/2022	01/28/2025	17,982		111.99	62,600			22,364		17,184			(20,905)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/28/2022	01/28/2026	20,680		112.1	80,960			41,950		30,110			(20,268)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	02/02/2022	02/02/2024	8,950		379.89	113,900			4,636		114			(57,185)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/02/2022	02/02/2024	1,476		268.59	16,760			682					(8,415)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/02/2022	01/31/2025	6,473		278.63	98,460			35,520		3,423			(32,940)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/02/2022	02/02/2024	10,888		291.27	85,250			3,470		12			(42,801)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	02/02/2022	02/02/2024	399		997.53	14,200			578		40			(7,129)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	02/02/2022	02/02/2024	499		1,003.54	16,350			665		22			(8,209)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	BOADV-	02/02/2022	01/31/2025	499		1,005.54	20,800			7,504		2,862			(6,959)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	BOADV-	02/02/2022	02/02/2026	499		1,004.54	24,550			12,807		6,647			(6,146)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	BOADV-	02/02/2022	02/02/2027	599		991.52	36,720			22,672		14,582			(7,352)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/03/2022	02/02/2024	15,008		284.33	107,100			4,378		2			(53,845)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/03/2022	02/03/2027	8,961		113.16	36,400			22,496		13,862			(7,288)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/03/2022	02/02/2024	3,584		110.7	13,040			533		515			(6,556)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/03/2022	02/02/2024	4,480		113.83	10,300			421		11			(5,178)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/03/2022	02/03/2025	7,168		113.6	21,520			7,810		4,548			(7,186)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/03/2022	02/03/2026	8,065		113.05	29,880			15,610		9,985			(7,480)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	02/03/2022	02/02/2024	9,272		377.12	119,700			4,893		971			(60,180)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	02/03/2022	02/02/2024	3,041		573.5	54,400			2,224		71			(27,350)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/09/2022	02/09/2024	7,394		377.94	97,440			4,985		588			(48,921)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	02/09/2022	02/09/2024	2,963		269.19	31,840			1,629		2			(15,986)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/09/2022	02/07/2025	5,400		280.85	76,650			28,187		2,288			(25,644)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/09/2022	02/07/2025	201		980.51	9,640			3,545		1,237			(3,225)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/09/2022	02/09/2024	21,125		295.38	130,200			6,661		6			(65,369)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/09/2022	02/09/2024	100		977.52	4,370			224		8			(2,194)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/09/2022	02/09/2024	100		976.52	4,420			226		9			(2,219)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/09/2022	02/09/2026	201		993.48	9,380			4,942		1,707			(2,348)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/09/2022	02/09/2027	301		986.49	16,230			10,089		4,008			(3,250)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/10/2022	02/09/2024	32,505		274.93	322,200			16,545		3			(161,988)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/10/2022	02/10/2027	7,147		109.58	40,640			25,286		18,101			(8,137)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/10/2022	02/09/2024	1,787		111.82	5,820			299		109			(2,926)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/10/2022	02/09/2024	2,680		112.16	8,310			427		113			(4,178)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/10/2022	02/10/2025	893		112.49	3,180			1,176		771			(1,062)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/10/2022	02/10/2026	3,573		108.24	21,640			11,418		9,758			(5,417)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/10/2022	02/09/2024	7,706		375.19	102,080			5,242		1,597			(51,321)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/10/2022	02/09/2024	6,161		579.6	91,200			4,683		20			(45,851)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	02/16/2022	02/16/2024	6,094		377.01	77,970			4,805		1,374			(39,146)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/16/2022	02/16/2024	1,868		266	20,000			1,232		5			(10,041)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/16/2022	02/14/2025	9,735		277.91	146,340			54,834		6,059			(48,959)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/16/2022	02/16/2024	6,718		283.09	68,970			4,250		1,383			(34,627)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/16/2022	02/16/2024	506		989.62	16,500			1,017		18			(8,284)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/16/2022	02/16/2024	202		974.79	8,060			497		39			(4,047)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/16/2022	02/14/2025	101		970.84	4,840			1,814		850			(1,619)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/16/2022	02/13/2026	202		975.78	10,160			5,396		2,486			(2,549)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/16/2022	02/16/2027	101		966.88	5,880			3,680		1,830			(1,177)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/17/2022	02/16/2024	12,652		278.28	103,250			6,383		1			(51,909)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/17/2022	02/17/2027	6,290		111.05	29,610			18,547		13,149			(5,929)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/17/2022	02/16/2024	4,493		111.28	14,300			884		615			(7,189)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/17/2022	02/16/2024	6,290		111.16	20,370			1,259		949			(10,241)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/17/2022	02/14/2025	8,986		111.39	33,500			12,567		10,270			(11,218)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/17/2022	02/17/2026	8,088		111.28	34,290			18,271		13,763			(8,584)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/17/2022	02/16/2024	6,078		377.64	79,580			4,920		856			(40,009)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	02/17/2022	02/16/2024	4,668		559.84	76,320			4,718		1,104			(38,370)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/23/2022	02/23/2024	8,233		376.52	104,160			7,508		2,160			(52,295)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/23/2022	02/23/2024	2,972		269.7	28,400			2,047		2			(14,259)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/23/2022	02/21/2025	6,832		279.21	101,270			38,652		3,791			(33,880)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/23/2022	02/23/2024	10,199		292.88	71,920			5,184		64			(36,108)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/23/2022	02/23/2024	819		976.28	27,120			1,955		187			(13,616)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/23/2022	02/21/2025	1,126		979.21	42,900			16,374		7,531			(14,352)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/23/2022	02/23/2026	1,228		977.26	54,000			29,015		14,800			(13,519)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/23/2022	02/23/2027	1,535		986.05	68,250			42,994		20,845			(13,665)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/24/2022	02/24/2026	10,892		108.84	52,320			28,151		27,340			(13,098)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/24/2022	01/20/2026	15,431		112.7	49,130			25,877		20,088			(12,602)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/24/2022	01/13/2027	8,169		112.7	29,250			18,189		13,371			(5,995)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/24/2022	02/24/2027	20,877		110.5	93,150			58,736		47,121			(18,650)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/24/2022	02/22/2024	908		109.06	3,340			237		672			(1,682)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/24/2022	02/22/2024	19,061		110.5	57,330			4,071		5,543			(28,863)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/24/2022	02/21/2025	23,600		110.61	83,980			32,089		32,672			(28,122)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/24/2022	02/23/2024	34,858		277.05	283,200			20,475		17			(142,380)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/24/2022	02/23/2024	8,193		378.72	103,230			7,463		1,144			(51,899)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/24/2022	02/23/2024	4,713		554.06	86,160			6,229		3,444			(43,317)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/02/2022	03/01/2024	811		991.88	25,040			2,060		55			(12,572)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/02/2022	03/01/2024	11,805		380.81	152,100			12,510		1,746			(76,364)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/02/2022	03/01/2024	5,872		271.11	63,360			5,211		4			(31,811)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/02/2022	02/28/2025	7,151		281.91	103,000			40,010		3,025			(34,459)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/02/2022	03/01/2024	13,535		286.13	157,170			12,927		1,793			(78,909)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/02/2022	02/28/2025	1,013		992.87	37,500			14,567		4,569			(12,546)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/02/2022	03/02/2026	1,115		992.87	46,970			25,476		9,924			(11,759)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/02/2022	03/02/2027	1,216		992.87	56,400			35,758		14,926			(11,292)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/02/2022	03/01/2024	491		202.9	3,550			292		113			(1,782)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/03/2022	03/01/2024	42,769		277.68	396,270			32,628		51			(199,227)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/03/2022	03/03/2027	20,813		111.17	90,390			57,357		43,034			(18,098)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/03/2022	03/01/2024	9,954		110.62	31,020			2,554		3,097			(15,595)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/03/2022	03/01/2024	13,573		111.61	36,450			3,001		2,033			(18,325)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/03/2022	03/03/2025	15,383		111.61	50,830			19,847		17,145			(16,974)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/03/2022	03/03/2026	19,908		110.95	80,520			43,727		36,073			(20,158)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/03/2022	03/01/2024	11,789		381.71	151,200			12,449		955			(76,017)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/03/2022	03/01/2024	5,947		573.91	94,922			7,816		567			(47,722)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/09/2022	03/08/2024	6,199		272.03	69,870			6,407		5			(35,079)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/09/2022	03/08/2024	7,865		381.82	98,400			9,023		853			(49,403)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/09/2022	03/08/2024	306		982.08	9,480			869		440			(4,760)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/09/2022	03/08/2024	1,430		984.04	42,980			3,941		1,784			(21,579)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/09/2022	03/07/2025	1,021		980.12	42,100			16,619		12,488			(14,085)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/09/2022	03/09/2026	1,021		978.17	49,800			27,245		22,448			(12,467)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/09/2022	03/09/2027	1,021		973.27	58,200			37,119		32,117			(11,653)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/09/2022	03/07/2025	14,576		283.82	208,280			82,217		5,141			(69,681)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/09/2022	03/08/2024	14,616		293.1	119,280			10,938		250			(59,886)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/09/2022	03/08/2024	983		202.29	7,660			702		319			(3,846)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/10/2022	03/08/2024	54,118		275.32	479,780			44,043		1,099			(241,212)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/10/2022	03/10/2027	12,717		110.64	55,160			35,209		28,296			(11,044)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/10/2022	03/08/2024	11,809		110.09	37,050			3,401		5,692			(18,627)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/10/2022	03/10/2025	9,992		109.2	41,250			16,366		19,047			(13,775)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/10/2022	03/10/2026	9,992		109.09	46,310			25,367		24,287			(11,593)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/10/2022	03/08/2024	8,137		381.74	100,130			9,192		902			(50,341)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	CSIDV-	03/10/2022	03/08/2024	2,320		578.74	32,040			2,941		606			(16,108)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/16/2022	03/15/2024	615		979.3	19,320			1,954		257			(9,700)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/16/2022	03/15/2024	410		945.13	20,120			2,035		2,922			(10,102)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/16/2022	03/15/2024	10,611		377.35	128,400			12,987		2,799			(64,465)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/16/2022	03/15/2024	2,953		274.39	25,440			2,573		10			(12,772)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/16/2022	03/14/2025	22,949		282.78	307,200			123,199		9,522			(102,775)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/16/2022	03/15/2024	16,844		293.79	116,640			11,798		342			(58,561)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/16/2022	03/14/2025	512		967.59	22,100			8,863		5,039			(7,394)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/16/2022	03/16/2026	717		964.66	35,350			19,506		11,229			(8,850)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/16/2022	03/16/2027	717		960.75	39,550			25,373		14,089			(7,919)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/16/2022	03/15/2024	979		207.07	5,820			589		42			(2,922)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/17/2022	03/15/2024	86,273		276.35	694,410			70,315		1,096			(349,118)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/17/2022	03/17/2027	6,325		108.57	34,370			22,068		18,343			(6,882)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/17/2022	03/15/2024	20,781		110.56	66,240			6,707		8,204			(33,302)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/17/2022	03/15/2024	9,035		109.68	32,600			3,301		5,874			(16,390)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/17/2022	03/17/2025	5,421		106.58	31,440			12,671		16,978			(10,499)				
000000000	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/17/2022	03/17/2026	5,421		107.35	31,020			17,138		16,988			(7,766)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/17/2022	03/15/2024	10,560		379.17	129,200			13,083		2,904			(64,956)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	03/17/2022	03/15/2024	4,399		577.21	71,530			7,243		630			(35,962)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/23/2022	03/22/2024	8,473		376.52	109,120			12,068		4,912			(54,785)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/23/2022	03/22/2024	3,313		272.21	31,770			3,514		8			(15,951)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/23/2022	03/21/2025	16,127		285.44	197,550			80,469		5,117			(66,091)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/23/2022	03/22/2024	11,151		295.85	77,440			8,564		164			(38,880)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/23/2022	03/22/2024	1,537		975.96	50,100			5,541		4,095			(25,153)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/23/2022	03/22/2024	512		970.1	18,100			2,002		1,899			(9,087)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/23/2022	03/21/2025	615		976.93	25,080			10,216		8,430			(8,391)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/23/2022	03/23/2026	512		977.91	23,950			13,329		11,531			(5,996)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/23/2022	03/23/2027	512		978.88	26,750			17,262		15,088			(5,356)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/24/2022	03/22/2024	3,999		584.93	62,370			6,906		427			(31,357)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/24/2022	03/22/2024	8,180		377.83	104,470			11,567		3,986			(52,523)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/24/2022	03/22/2024	21,835		269.28	252,600			27,968		9,459			(126,996)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/24/2022	03/24/2027	9,929		108.57	54,120			34,953		28,846			(10,836)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/24/2022	03/22/2024	13,539		109.79	48,750			5,398		8,834			(24,509)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/24/2022	03/22/2024	7,221		109.9	25,600			2,834		4,450			(12,871)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/24/2022	03/24/2025	7,221		111.01	26,000			10,642		9,529			(8,683)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/24/2022	03/24/2026	9,026		111.34	35,300			19,669		15,538			(8,837)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/30/2022	03/28/2024	7,660		377.83	97,150			11,544		3,871			(48,843)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/30/2022	03/28/2025	9,701		280.83	134,460			55,617		5,401			(44,984)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/30/2022	03/28/2024	25,246		293.74	175,680			20,876		969			(88,324)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/30/2022	03/28/2024	715		977.05	21,700			2,579		450			(10,910)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/30/2022	03/28/2025	613		977.05	22,080			9,133		4,576			(7,387)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/30/2022	03/30/2026	817		977.05	33,600			18,857		9,983			(8,412)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/30/2022	03/30/2027	1,021		976.07	43,600			28,300		16,167			(8,730)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/30/2022	03/28/2024	1,447		206.35	11,010			1,308		139			(5,535)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/31/2022	03/28/2024	78,915		274.97	690,060			82,093		4,411			(347,410)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/31/2022	03/31/2027	17,076		110.93	79,230			51,469		36,777			(15,863)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/31/2022	03/28/2024	13,481		111.04	43,650			5,193		4,703			(21,976)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/31/2022	03/31/2025	15,278		111.38	55,930			23,244		18,743			(18,677)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/31/2022	03/31/2026	15,278		111.04	64,770			36,394		27,712			(16,215)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/31/2022	03/28/2024	7,661		377.4	98,020			11,661		4,217			(49,348)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	03/31/2022	03/28/2024	3,950		581.08	79,380			9,443		574			(39,964)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/06/2022	04/05/2024	4,010		375.18	46,350			6,014		4,359			(23,271)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/06/2022	04/05/2024	2,587		270.61	25,200			3,270		26			(12,652)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/06/2022	04/05/2024	23,363		287.02	194,040			25,178		6,850			(97,420)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/06/2022	04/05/2024	1,342		967.4	39,390			5,111		4,084			(19,776)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/06/2022	04/04/2025	1,549		967.4	53,250			22,371		20,839			(17,815)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/06/2022	04/06/2026	1,549		967.4	59,250			33,540		31,626			(14,833)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/06/2022	04/06/2027	1,756		967.4	72,420			47,287		45,762			(14,500)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/06/2022	04/05/2024	480		206.21	3,950			513		61			(1,983)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/07/2022	04/05/2024	5,748		596.45	105,400			13,697		375			(52,990)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/07/2022	04/05/2024	67,806		272.83	586,450			76,212		11,703			(294,841)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/07/2022	04/07/2027	27,938		110.73	126,480			82,656		61,894			(25,324)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/07/2022	04/05/2024	4,506		111.95	12,100			1,572		1,014			(6,083)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/07/2022	04/05/2024	21,629		110.73	69,600			9,045		9,742			(34,992)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/07/2022	04/07/2025	21,629		110.73	81,600			34,443		30,848			(27,250)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/07/2022	04/07/2026	26,136		110.73	109,330			61,965		49,995			(27,370)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/07/2022	04/05/2024	4,004		375.74	46,050			5,984		3,407			(23,152)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/13/2022	04/12/2024	723		968.6	21,350			2,979		2,238			(10,719)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/13/2022	04/12/2024	827		974.41	22,320			3,114		1,788			(11,206)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/13/2022	04/11/2025	723		979.25	22,190			9,466		7,417			(7,424)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/13/2022	04/13/2026	723		976.34	26,180			14,947		12,810			(6,554)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/13/2022	04/13/2027	1,033		975.38	41,500			27,259		24,337			(8,309)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/13/2022	04/12/2024	6,118		374.44	78,660			10,975		8,180			(39,492)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/13/2022	04/12/2024	367		272.02	3,710			518		4			(1,863)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/13/2022	04/11/2025	11,095		276.33	185,380			79,085		10,649			(62,020)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/13/2022	04/12/2024	15,478		291.94	112,200			15,654		1,619			(56,332)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/13/2022	04/12/2024	1,440		207.87	10,800			1,507		111			(5,422)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/14/2022	04/12/2024	48,961		272.45	404,320			56,496		10,796			(203,274)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/14/2022	04/14/2027	13,583		110.54	59,250			38,951		30,943			(11,863)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/14/2022	04/12/2024	7,244		110.31	22,800			3,186		4,287			(11,463)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/14/2022	04/12/2024	9,961		110.65	29,920			4,181		5,008			(15,042)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/14/2022	04/14/2025	10,867		109.98	41,760			17,898		18,282			(13,945)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/14/2022	04/14/2026	12,678		110.54	51,100			29,211		25,108			(12,793)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	04/14/2022	04/12/2024	8,190		586.67	168,960			23,609		1,518			(84,945)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/14/2022	04/12/2024	6,151		372.05	79,580			11,120		11,573			(40,009)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/20/2022	04/19/2024	726		962.43	22,540			3,365		3,409			(11,317)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/20/2022	04/19/2024	1,452		965.32	43,120			6,437		5,829			(21,649)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/20/2022	04/17/2025	1,659		964.36	59,200			25,610		24,394			(19,824)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/20/2022	04/20/2026	1,867		965.32	73,980			42,598		39,843			(18,520)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/20/2022	04/20/2027	1,763		965.32	75,990			50,210		47,597			(15,215)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	04/20/2022	04/19/2024	6,959		374.36	79,560			11,877		9,072			(39,944)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/20/2022	04/19/2024	1,103		274.17	9,570			1,429		6			(4,805)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/20/2022	04/17/2025	12,921		277.22	201,960			87,367		11,647			(67,629)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/20/2022	04/19/2024	11,599		292.47	82,500			12,316		1,292			(41,420)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/20/2022	04/19/2024	477		209.31	3,540			528		28			(1,777)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/21/2022	04/19/2024	68,990		272.23	601,600			89,943		28,562			(302,457)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/21/2022	04/21/2027	20,831		110.63	89,240			59,014		46,994			(17,868)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/21/2022	04/19/2024	4,615		597.51	92,000			13,755		613			(46,253)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/21/2022	04/19/2024	6,340		110.52	19,250			2,878		3,598			(9,678)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/21/2022	04/19/2024	16,303		110.63	48,780			7,293		8,777			(24,524)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/21/2022	04/17/2025	17,209		110.74	60,040			25,998		24,817			(20,124)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/21/2022	04/21/2026	19,020		110.41	76,860			44,310		38,576			(19,241)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/21/2022	04/19/2024	6,995		372.42	80,080			11,972		11,959			(40,261)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/27/2022	04/26/2024	840		953.87	24,480			3,893		6,366			(12,291)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/27/2022	04/26/2024	1,891		951.97	56,880			9,046		15,615			(28,557)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/27/2022	04/25/2025	16,481		275.77	219,600			96,540		17,742			(73,468)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/27/2022	04/26/2024	4,244		285.55	38,040			6,050		2,487			(19,098)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/27/2022	04/26/2024	8,688		367.21	106,880			16,999		30,763			(53,661)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/27/2022	04/26/2024	1,871		266.91	18,050			2,871		141			(9,062)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/27/2022	04/25/2025	1,996		951.97	71,250			31,323		38,694			(23,837)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/27/2022	04/27/2026	2,101		951.97	84,400			49,009		55,441			(21,129)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/27/2022	04/27/2027	2,416		951.97	105,800			70,318		77,557			(21,183)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/27/2022	04/26/2024	4,837		207.35	32,800			5,217		686			(16,468)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/28/2022	04/26/2024	43,709		270.5	361,080			57,514		22,322			(181,535)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/28/2022	04/28/2027	32,850		109.48	143,640			95,548		85,941			(28,760)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/28/2022	04/26/2024	8,212		109.48	25,560			4,071		7,689			(12,850)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/28/2022	04/26/2024	24,637		109.59	75,330			11,999		22,058			(37,873)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/28/2022	04/28/2025	24,637		109.59	88,830			39,225		45,503			(29,664)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/28/2022	04/28/2026	28,287		109.59	113,460			65,962		65,185			(28,404)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	04/28/2022	04/26/2024	8,940		368.39	107,580			17,136		27,419			(54,086)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	04/28/2022	04/26/2024	8,616		590.51	160,080			25,498		2,058			(80,481)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/04/2022	05/03/2024	8,152		368.72	92,400			15,581		25,259			(46,391)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/04/2022	05/03/2024	1,883		267.64	15,850			2,673		138			(7,958)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/04/2022	05/02/2025	15,862		274.61	202,100			90,138		13,564			(67,614)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/04/2022	05/03/2024	943		956.24	27,540			4,644		6,721			(13,827)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/04/2022	05/03/2024	1,781		955.29	52,870			8,915		13,255			(26,544)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/04/2022	05/02/2025	1,781		955.29	62,900			28,054		32,523			(21,044)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/04/2022	05/04/2026	1,886		954.34	75,780			44,366		48,281			(18,971)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/04/2022	05/04/2027	2,200		955.29	95,340			63,730		68,008			(19,089)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/05/2022	05/03/2024	73,548		267.85	620,550			104,769		76,255			(311,985)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	05/05/2022	05/03/2024	8,212		365.31	95,100			16,056		31,656			(47,812)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/05/2022	05/03/2024	7,454		564.56	177,840			30,025		23,477			(89,410)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/06/2022	05/06/2027	39,515		109.03	165,980			111,129		109,365			(33,232)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/06/2022	05/02/2024	9,189		109.03	27,000			4,533		10,483			(13,612)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/06/2022	05/02/2024	30,325		109.03	89,100			14,959		34,595			(44,919)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/06/2022	05/02/2025	31,244		109.03	108,800			48,611		64,423			(36,466)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/06/2022	04/30/2026	35,839		109.03	139,230			81,462		89,641			(34,999)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/11/2022	05/10/2024	3,160		284.26	30,600			5,449		25,856			(15,363)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CSIDV-	05/11/2022	05/10/2024	9,890		363.65	117,360			20,899		51,674			(58,922)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/11/2022	05/09/2025	14,232		269.41	186,580			84,390		28,961			(62,421)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/11/2022	05/10/2024	8,604		276.99	94,080			16,753		22,910			(47,234)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/11/2022	05/10/2024	2,659		262.47	25,900			4,612		851			(13,003)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/11/2022	05/10/2024	957		925.18	34,740			6,186		24,253			(17,442)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/11/2022	05/09/2025	957		926.12	41,580			18,807		36,547			(13,911)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/11/2022	05/11/2026	1,170		920.48	59,840			35,315		59,567			(14,981)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/11/2022	05/11/2027	851		921.42	46,880			31,514		49,041			(9,386)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/12/2022	05/10/2024	81,916		267.61	681,090			121,434		95,194			(342,421)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/12/2022	05/12/2027	20,245		109.32	82,060			55,207		54,181			(16,430)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/12/2022	05/10/2024	18,404		108.99	53,400			9,521		21,999			(26,847)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/12/2022	05/12/2025	16,564		109.32	54,900			24,936		32,613			(18,333)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/12/2022	05/12/2026	14,723		109.43	54,240			32,047		34,933			(13,579)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/12/2022	05/10/2024	9,620		363.47	113,750			20,281		53,740			(57,188)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	CSIDV-	05/12/2022	05/10/2024	5,194		573.36	99,090			17,667		12,154			(49,818)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/18/2022	05/17/2024	744		934.62	23,030			4,319		12,988			(11,563)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/18/2022	05/16/2025	319		948.73	9,570			4,389		6,759			(3,202)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/18/2022	05/18/2026	213		952.49	6,960			4,140		5,650			(1,742)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/18/2022	05/18/2027	744		943.09	29,540			19,969		26,787			(5,914)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/18/2022	05/17/2024	6,890		362.47	80,000			15,002		42,682			(40,165)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/18/2022	05/17/2024	1,905		262.53	18,350			3,441		605			(9,213)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/18/2022	05/16/2025	11,648		268.25	153,760			70,514		26,727			(51,441)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/18/2022	05/17/2024	10,340		289.71	67,280			12,616		3,733			(33,779)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/18/2022	05/17/2024	5,274		284.44	49,650			9,310		42,831			(24,927)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/19/2022	05/17/2024	63,621		266.67	552,500			103,734		95,279			(277,772)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/19/2022	05/19/2027	18,408		108.54	80,200			54,257		53,664			(16,058)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/19/2022	05/17/2024	12,885		108.54	39,760			7,465		17,902			(19,990)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/19/2022	05/16/2025	12,885		108.54	46,620			21,399		28,956			(15,611)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/19/2022	05/19/2026	19,328		108.54	77,910			46,399		51,591			(19,504)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/19/2022	05/17/2024	6,890		362.84	80,250			15,067		37,845			(40,346)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	05/19/2022	05/17/2024	2,712		573.58	47,600			8,937		4,621			(23,931)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/25/2022	05/24/2024	7,105		365.57	85,020			16,746		33,899			(42,685)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/25/2022	05/24/2024	6,794		264.66	64,620			12,728		1,647			(32,443)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/25/2022	05/23/2025	9,308		270.74	126,250			58,693		17,670			(42,238)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/25/2022	05/24/2024	7,089		288.33	54,400			10,715		3,645			(27,312)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/25/2022	05/24/2024	14,045		285.07	131,200			25,842		108,827			(65,871)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/25/2022	05/24/2024	211		911.36	10,160			2,001		7,084			(5,101)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/25/2022	05/24/2024	317		949.21	8,580			1,690		2,852			(4,308)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/25/2022	05/23/2025	740		944.48	25,900			12,041		15,902			(8,665)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/25/2022	05/22/2026	951		945.43	37,170			22,256		26,216			(9,324)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/25/2022	05/25/2027	951		945.43	40,770			27,714		30,709			(8,163)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/25/2022	05/24/2024	490		203.84	3,460			682		364			(1,737)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/26/2022	05/24/2024	66,431		269.72	558,480			110,140		54,613			(280,779)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/26/2022	05/24/2024	15,599		108.87	48,450			9,555		20,401			(24,358)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/26/2022	05/23/2025	19,270		108.87	70,350			32,734		41,628			(23,558)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/26/2022	05/26/2026	22,022		108.87	89,760			53,879		56,945			(22,471)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/26/2022	05/26/2027	24,775		108.87	109,080			74,207		70,257			(21,840)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/26/2022	05/24/2024	7,088		366.46	84,500			16,665		30,971			(42,483)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	05/26/2022	05/24/2024	1,727		567.08	37,080			7,313		5,199			(18,642)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/02/2022	05/31/2024	5,449		366.69	64,800			13,398		23,829			(32,579)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/02/2022	06/02/2025	13,422		272.77	164,520			77,836		21,918			(54,940)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/02/2022	05/31/2024	12,011		290.71	85,680			17,716		4,335			(43,076)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/02/2022	05/31/2024	15,968		285.18	173,420			35,857		123,314			(87,188)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/02/2022	05/31/2024	8,677		264	85,560			17,691		2,685			(43,016)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/02/2022	05/31/2024	948		947.41	28,530			5,899		10,991			(14,344)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/02/2022	06/02/2025	1,053		946.46	37,800			17,884		23,664			(12,623)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/02/2022	06/02/2026	1,053		945.51	42,500			25,713		31,283			(10,640)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/02/2022	06/02/2027	1,369		945.51	59,670			40,820		48,093			(11,947)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	06/03/2022	06/03/2024	3,267		571.34	67,660			14,231		8,530			(33,923)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/03/2022	06/03/2024	5,751		364.04	70,140			14,753		32,481			(35,166)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/06/2022	06/06/2024	57,071		267.28	503,370			107,980		83,717			(252,376)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/06/2022	06/06/2024	15,657		108.36	48,960			10,503		24,919			(24,547)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/06/2022	06/06/2024	15,657		108.25	49,640			10,649		25,768			(24,888)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/06/2022	06/06/2025	18,420		108.25	68,200			32,519		44,887			(22,775)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/06/2022	06/05/2026	21,183		108.47	84,870			51,561		58,121			(21,261)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/06/2022	06/04/2027	23,945		107.49	113,100			77,584		79,987			(22,670)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/08/2022	06/07/2024	8,222		364.86	95,700			20,693		43,802			(48,047)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/08/2022	06/07/2024	5,688		264.24	51,750			11,190		1,846			(25,982)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/08/2022	06/06/2025	11,614		268.79	154,690			73,899		27,047			(51,752)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/08/2022	06/07/2024	16,253		288.4	128,800			27,850		9,620			(64,666)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/08/2022	06/07/2024	26,027		288.49	293,360			63,431		149,603			(147,285)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/08/2022	06/07/2024	529		938.83	16,800			3,633		8,430			(8,435)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/08/2022	06/06/2025	318		936.94	12,030			5,747		8,553			(4,025)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/08/2022	06/08/2026	424		938.83	17,360			10,575		13,854			(4,346)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/08/2022	06/08/2027	424		937.88	18,920			13,006		16,296			(3,788)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/09/2022	06/07/2024	59,916		267.84	480,000			103,939		78,681			(241,322)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/09/2022	06/07/2024	7,396		109.24	18,880			4,088		8,892			(9,492)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/09/2022	06/07/2024	13,868		108.48	39,750			8,607		21,318			(19,985)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/09/2022	06/06/2025	11,095		108.59	37,200			17,788		25,455			(12,457)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/09/2022	06/09/2026	12,019		108.05	47,840			29,177		34,993			(11,976)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/09/2022	06/09/2027	12,944		110.1	45,640			31,400		31,623			(9,138)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	06/09/2022	06/07/2024	7,975		363.62	90,770			19,655		47,465			(45,635)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	06/09/2022	06/07/2024	3,501		568.16	69,480			15,045		11,930			(34,931)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/15/2022	06/14/2024	5,611		358.2	58,400			13,198		52,188			(29,321)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/15/2022	06/13/2025	13,707		262.1	192,240			93,088		54,452			(64,315)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/15/2022	06/14/2024	12,683		285.35	79,100			17,875		13,063			(39,713)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/15/2022	06/14/2024	30,860		286.09	322,180			72,808		224,355			(161,755)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/15/2022	06/14/2024	5,443		256.95	49,700			11,231		7,368			(24,953)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/15/2022	06/14/2024	433		930.13	11,000			2,486		9,138			(5,523)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/15/2022	06/14/2024	2,382		936.6	54,340			12,280		41,402			(27,282)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/15/2022	06/13/2025	2,815		937.52	77,740			37,644		75,473			(26,008)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/15/2022	06/15/2026	3,140		937.52	99,180			60,902		105,084			(24,829)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/15/2022	06/15/2027	3,573		937.52	124,080			85,780		138,419			(24,843)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	06/15/2022	06/14/2024	11,015		203.12	57,640			13,026		11,595			(28,939)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/16/2022	06/14/2024	56,556		263.25	421,800			95,460		167,574			(212,062)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/16/2022	06/14/2024	3,773		106.87	9,680			2,191		9,218			(4,867)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/16/2022	06/14/2024	41,498		106.77	108,240			24,496		104,163			(54,418)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/16/2022	06/16/2025	46,213		106.77	144,060			70,027		145,438			(48,108)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/16/2022	06/16/2026	53,758		106.66	190,380			117,036		188,574			(47,660)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/16/2022	06/16/2027	62,247		106.24	248,820			172,155		239,855			(49,819)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	06/16/2022	06/14/2024	5,324		358.29	55,480			12,556		45,553			(27,893)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/16/2022	06/14/2024	4,599		550.63	100,280			22,695		53,949			(50,416)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/22/2022	06/21/2024	2,601		923.81	72,000			16,974		63,349			(36,149)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/22/2022	06/20/2025	2,927		923.81	96,930			47,567		95,810			(32,428)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/22/2022	06/22/2026	3,252		923.81	121,500			75,199		124,953			(30,417)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/22/2022	06/22/2027	3,685		923.81	150,280			104,478		155,855			(30,089)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	06/22/2022	06/21/2024	6,701		358.15	74,880			17,653		62,799			(37,595)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/22/2022	06/21/2024	3,104		263.38	20,480			4,828		1,536			(10,282)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/23/2022	06/21/2024	43,636		263.54	359,950			84,981		126,366			(180,967)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/23/2022	06/21/2024	34,804		106.31	102,490			24,197		91,298			(51,527)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/23/2022	06/21/2024	33,863		107.69	80,640			19,038		61,763			(40,542)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/23/2022	06/23/2025	35,745		107.69	104,500			51,476		91,831			(34,897)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/23/2022	06/23/2026	41,388		107.79	135,960			84,243		119,948			(34,037)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/23/2022	06/23/2027	46,092		107.79	166,110			115,576		143,700			(33,258)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2022	06/23/2025	10,605		266.4	136,920			67,446		29,980			(45,724)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2022	06/21/2024	14,126		285.74	87,750			20,717		14,398			(44,117)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2022	06/21/2024	23,054		286.28	217,140			51,265		166,107			(109,168)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/23/2022	06/21/2024	6,411		358.4	72,680			17,159		59,313			(36,540)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	PARDV-	06/23/2022	06/21/2024	2,758		556.3	58,940			13,915		18,428			(29,632)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	06/29/2022	06/28/2024	1,549		257.42	14,920			3,663		1,839			(7,491)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/29/2022	06/28/2024	5,300		357.02	63,840			15,673		54,404			(32,052)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/29/2022	06/28/2024	863		921.19	26,320			6,462		23,547			(13,214)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/29/2022	06/28/2024	1,079		918.41	34,300			8,421		31,528			(17,221)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/29/2022	06/27/2025	1,187		919.34	42,900			21,331		43,569			(14,352)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/29/2022	06/29/2026	1,403		917.49	56,940			35,519		61,290			(14,255)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/29/2022	06/29/2027	1,511		917.49	65,520			45,806		73,252			(13,118)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/30/2022	06/30/2025	5,278		268.97	65,240			32,560		12,885			(21,786)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/30/2022	06/28/2024	17,310		284.49	121,920			29,976		22,268			(61,296)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/30/2022	06/28/2024	22,754		289.38	178,750			43,949		124,862			(89,867)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/30/2022	06/28/2024	32,167		262.39	294,100			72,310		111,581			(147,860)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/30/2022	06/28/2024	5,296		357.31	64,030			15,743		53,309			(32,191)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/30/2022	06/28/2024	15,938		105.7	54,230			13,333		52,419			(27,264)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/30/2022	06/30/2025	13,126		105.59	51,940			25,922		49,648			(17,345)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/30/2022	06/30/2026	17,814		105.7	76,380			47,698		70,741			(19,121)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/30/2022	06/30/2027	16,876		105.7	77,040			53,903		69,067			(15,425)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/07/2022	07/05/2024	1,074		928.95	30,900			7,856		24,119			(15,535)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/07/2022	07/07/2025	859		923.37	31,200			15,745		29,705			(10,419)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/07/2022	07/07/2026	1,074		928.95	40,400			25,398		40,648			(10,114)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/07/2022	07/07/2027	1,289		928.95	52,200			36,697		55,329			(10,451)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	07/07/2022	07/05/2024	3,081		355.58	36,520			9,285		34,864			(18,361)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/07/2022	07/05/2024	1,552		257.92	13,840			3,519		2,059			(6,958)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	07/07/2022	07/05/2024	1,981		204.13	11,120			2,827		1,867			(5,591)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/08/2022	07/08/2025	14,006		266.55	180,560			91,287		41,980			(60,297)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/08/2022	07/08/2024	6,895		285.46	41,800			10,771		8,166			(20,957)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/08/2022	07/08/2024	41,765		285.49	379,610			97,821		326,971			(190,326)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/08/2022	07/08/2024	70,008		263.99	586,450			151,121		197,045			(294,031)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	07/08/2022	07/08/2024	3,909		563.34	83,000			21,388		23,644			(41,614)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/08/2022	07/08/2024	11,239		103.46	52,440			13,513		58,099			(26,292)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/08/2022	07/08/2024	19,668		106.44	61,110			15,747		54,442			(30,639)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/08/2022	07/08/2025	25,288		106.44	91,530			46,276		84,356			(30,566)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/08/2022	07/08/2026	26,225		106.55	103,880			65,377		93,643			(26,006)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/08/2022	07/08/2027	31,844		106.55	135,660			95,446		118,686			(27,162)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/08/2022	07/08/2024	3,081		355.07	36,850			9,496		36,195			(18,476)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/13/2022	07/12/2024	1,189		926.97	32,230			8,497		28,404			(16,182)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/13/2022	07/12/2024	1,189		923.26	34,210			9,019		31,225			(17,176)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/13/2022	07/11/2025	1,405		923.26	47,450			24,167		48,797			(15,875)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/13/2022	07/13/2026	1,513		923.26	56,980			36,059		61,747			(14,265)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/13/2022	07/13/2027	1,730		923.26	70,240			49,614		79,081			(14,063)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/13/2022	07/12/2024	2,805		355.47	33,200			8,753		32,298			(16,669)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	07/13/2022	07/12/2024	1,556		257.36	14,360			3,786		2,030			(7,210)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	07/13/2022	07/12/2024	2,484		200.87	16,650			4,390		4,593			(8,359)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/14/2022	07/14/2025	12,486		267.99	153,780			78,604		34,247			(51,354)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/14/2022	07/12/2024	17,120		281.94	117,500			31,023		35,242			(59,074)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/14/2022	07/12/2024	17,242		281.91	178,360			47,091		181,456			(89,671)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/14/2022	07/12/2024	50,394		263.12	433,580			114,475		163,175			(217,984)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/14/2022	07/12/2024	47,780		106.52	145,350			38,376		130,515			(73,075)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/14/2022	07/12/2024	27,169		106.63	81,490			21,515		72,378			(40,969)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/14/2022	07/14/2025	29,979		106.63	105,600			53,977		97,385			(35,264)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/14/2022	07/14/2026	36,537		106.63	143,130			90,677		129,320			(35,832)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/14/2022	07/14/2027	39,348		106.63	166,320			117,572		145,509			(33,300)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	07/14/2022	07/12/2024	2,536		353.81	29,250			7,723		30,756			(14,706)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	PARDV-	07/14/2022	07/12/2024	1,770		554.38	41,580			10,978		15,447			(20,905)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/20/2022	07/19/2024	2,728		256.35	24,780			6,775		4,957			(12,441)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/20/2022	07/19/2024	6,468		355.21	74,060			20,248		76,303			(37,183)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/20/2022	07/19/2024	1,183		931.79	31,680			8,661		23,601			(15,905)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/20/2022	07/19/2024	2,151		930.86	58,400			15,967		44,143			(29,321)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/20/2022	07/18/2025	2,473		931.79	80,040			41,287		71,664			(26,778)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/20/2022	07/20/2026	2,903		931.79	106,650			68,011		102,123			(26,699)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/20/2022	07/20/2027	3,226		931.79	130,200			92,473		124,985			(26,069)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	07/20/2022	07/19/2024	994		199.84	7,240			1,979		2,248			(3,635)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/21/2022	07/21/2025	11,332		268.71	138,300			71,589		29,741			(46,184)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/21/2022	07/19/2024	7,293		269.86	86,600			23,711		50,480			(43,539)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/21/2022	07/19/2024	33,145		283.88	303,620			83,131		298,712			(152,646)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/21/2022	07/19/2024	46,218		266.12	383,760			105,073		99,615			(192,937)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/21/2022	07/19/2024	26,110		107.02	79,800			21,849		63,851			(40,120)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/21/2022	07/19/2024	27,042		107.13	81,490			22,312		64,458			(40,969)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/21/2022	07/18/2025	28,907		107.13	102,300			52,819		86,857			(34,256)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/21/2022	07/21/2026	34,502		107.13	135,790			86,687		114,640			(33,994)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/21/2022	07/21/2027	37,300		107.13	158,000			112,305		130,541			(31,635)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/21/2022	07/19/2024	4,306		560.92	92,620			25,359		43,966			(46,565)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	07/21/2022	07/19/2024	6,432		357.25	72,680			19,900		62,232			(36,540)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/27/2022	07/26/2024	2,561		934.44	75,120			21,271		51,203			(37,715)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/27/2022	07/25/2025	2,667		932.57	94,000			49,099		80,114			(31,448)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/27/2022	07/27/2026	3,094		933.51	119,770			76,960		111,210			(29,984)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/27/2022	07/27/2027	3,414		933.51	142,720			101,921		140,174			(28,575)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/27/2022	07/26/2024	3,059		357.82	37,730			10,684		30,836			(18,943)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/27/2022	07/26/2024	1,156		261.25	9,540			2,701		1,052			(4,790)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/28/2022	07/26/2024	37,509		268.72	327,240			92,797		54,977			(164,521)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/28/2022	07/28/2025	10,885		271.21	130,790			68,551		23,956			(43,676)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/28/2022	07/26/2024	9,281		281.81	86,060			24,404		19,718			(43,267)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/28/2022	07/26/2024	21,380		285.32	200,690			56,911		173,689			(100,898)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/28/2022	07/26/2024	15,790		107.33	49,356			13,996		36,124			(24,814)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/28/2022	07/26/2024	36,225		107.33	113,229			32,109		82,872			(56,926)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/28/2022	07/28/2025	38,083		107.33	139,945			73,350		111,168			(46,734)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/28/2022	07/28/2026	41,798		107.22	172,499			110,962		137,337			(43,184)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/28/2022	07/28/2027	47,371		107.22	210,798			150,655		164,123			(42,206)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	07/28/2022	07/26/2024	3,039		359.41	38,060			10,793		27,475			(19,135)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/28/2022	07/26/2024	2,690		580.77	48,160			13,657		11,950			(24,213)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/03/2022	08/02/2024	11,595		360.4	141,960			41,565		98,864			(71,273)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/03/2022	08/02/2024	767		262.88	6,220			1,821		611			(3,123)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/03/2022	08/02/2024	637		943.76	17,580			5,147		9,915			(8,826)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/03/2022	08/02/2024	2,973		935.28	93,520			27,382		58,895			(46,953)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/03/2022	08/01/2025	3,185		936.22	114,900			60,753		90,300			(38,440)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/03/2022	08/03/2026	3,610		935.28	145,860			94,425		127,154			(36,515)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/03/2022	08/03/2027	4,034		935.28	175,560			126,047		162,745			(35,151)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/04/2022	08/02/2024	49,433		269.04	416,290			122,044		68,935			(209,292)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/04/2022	06/26/2025	9,270		106.25	39,200			20,115		31,753			(13,575)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/04/2022	08/01/2025	31,519		107.33	119,000			62,976		92,232			(39,849)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/04/2022	06/24/2026	8,343		106.35	38,160			24,341		30,483			(9,830)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/04/2022	07/31/2026	38,009		107.54	155,390			100,548		119,879			(39,008)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/04/2022	07/30/2027	50,987		107.22	232,100			166,586		176,783			(46,599)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	08/04/2022	08/02/2024	3,265		572.15	71,570			20,982		16,133			(35,982)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/04/2022	08/04/2025	11,677		274.24	120,280			63,809		20,571			(40,167)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/04/2022	08/02/2024	9,283		281.76	86,060			25,230		20,503			(43,267)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/04/2022	08/02/2024	25,578		284.25	252,580			74,049		226,927			(126,986)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/04/2022	08/02/2024	37,082		107.22	122,000			35,767		87,884			(61,336)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/04/2022	08/02/2024	11,815		361.74	148,350			43,492		97,047			(74,584)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2022	08/09/2024	6,048		364.85	64,900			19,615		40,577			(32,584)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2022	08/09/2024	1,146		261.29	10,710			3,237		1,227			(5,377)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2022	08/09/2024	2,651		942.02	73,250			22,139		38,908			(36,776)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2022	08/09/2024	2,439		942.02	67,390			20,368		33,693			(33,834)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2022	08/08/2025	2,651		942.02	86,750			46,415		54,197			(29,023)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2022	08/10/2026	3,075		942.02	113,390			73,939		74,712			(28,386)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2022	08/10/2027	3,606		942.02	142,800			103,064		96,830			(28,591)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2022	08/09/2024	1,952		203.92	13,680			4,135		2,342			(6,868)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/11/2022	08/11/2025	7,586		264.7	102,400			54,967		27,997			(34,196)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/11/2022	08/09/2024	8,225		281.32	75,900			22,970		19,678			(38,159)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/11/2022	08/09/2024	36,246		283.6	346,080			104,734		339,443			(173,993)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/11/2022	08/09/2024	70,957		267.5	602,300			182,274		132,887			(302,809)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	08/11/2022	08/09/2024	6,062		363.65	66,660			20,173		36,919			(33,514)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/11/2022	08/09/2024	3,236		593.67	55,760			16,875		5,743			(28,034)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/12/2022	08/09/2024	19,481		107.9	57,120			17,309		39,374			(28,757)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/12/2022	08/09/2024	42,672		107.58	131,100			39,726		93,494			(66,002)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/12/2022	08/12/2025	44,527		107.58	160,800			86,460		125,633			(53,698)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/12/2022	08/12/2026	51,948		107.58	208,880			136,487		163,475			(52,292)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/12/2022	08/12/2027	57,514		107.69	246,760			178,362		189,411			(49,406)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/17/2022	08/16/2024	3,390		204.85	24,920			7,767		3,486			(12,511)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/17/2022	08/16/2024	9,390		360.63	114,240			35,607		84,998			(57,356)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/17/2022	08/16/2024	1,694		932.22	56,320			17,554		32,206			(28,276)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/17/2022	08/16/2024	2,647		940.72	77,750			24,234		38,787			(39,035)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/17/2022	08/15/2025	2,965		939.77	102,480			55,476		63,713			(34,285)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/17/2022	08/17/2026	3,282		939.77	125,550			82,460		82,803			(31,431)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/17/2022	08/17/2027	3,600		940.72	145,860			105,822		98,561			(29,204)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/18/2022	08/16/2024	88,761		266.25	818,720			255,515		204,079			(411,615)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/18/2022	08/16/2024	15,790		107.55	47,600			14,856		35,161			(23,931)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/18/2022	08/16/2024	36,225		107.55	109,200			34,080		80,663			(54,901)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/18/2022	08/18/2025	39,012		107.44	140,280			76,182		112,853			(46,846)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/18/2022	08/18/2026	45,514		107.44	182,280			119,842		146,035			(45,633)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/18/2022	08/18/2027	49,229		107.55	210,410			152,767		164,853			(42,128)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/18/2022	08/16/2024	9,667		360.95	116,200			36,265		81,553			(58,420)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/18/2022	08/16/2024	4,322		601.35	71,300			22,252		4,732			(35,846)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/18/2022	08/18/2025	5,695		267.08	69,600			37,798		17,985			(23,242)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/18/2022	08/16/2024	7,171		283.65	57,200			17,852		13,596			(28,758)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/18/2022	08/16/2024	27,411		284.59	251,160			78,385		240,211			(126,272)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/24/2022	08/23/2024	1,464		203.92	10,230			3,285		1,896			(5,136)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/24/2022	08/24/2027	1,816		932.3	78,710			57,401		76,203			(15,759)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/24/2022	08/24/2026	1,602		934.17	61,200			40,484		57,802			(15,321)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/24/2022	08/22/2025	1,709		934.17	56,960			31,193		50,987			(19,056)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/24/2022	08/23/2024	1,282		932.3	36,360			11,676		28,387			(18,255)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	08/24/2022	08/23/2024	9,198		360.22	97,680			31,368		75,144			(49,042)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/25/2022	08/25/2027	27,050		106.88	116,290			84,870		97,598			(23,284)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/25/2022	08/25/2026	23,319		107.1	91,250			60,423		78,286			(22,844)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/25/2022	08/22/2025	21,453		107.21	74,520			40,846		64,508			(24,954)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/25/2022	08/23/2024	18,655		107.1	56,000			18,007		46,451			(28,154)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/25/2022	08/23/2024	16,789		107.21	49,500			15,917		40,807			(24,886)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/25/2022	08/23/2024	79,710		266.49	640,240			205,870		181,724			(321,884)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/25/2022	08/25/2025	4,201		267.6	46,970			25,803		12,974			(15,685)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/25/2022	08/23/2024	13,369		280.91	108,040			34,740		35,409			(54,318)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/25/2022	08/23/2024	29,348		283.09	267,260			85,938		287,925			(134,366)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/25/2022	08/23/2024	9,161		361.66	95,700			30,772		74,129			(48,114)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/25/2022	08/23/2024	5,114		597.08	88,020			28,303		7,882			(44,252)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/31/2022	08/30/2024	1,620		927.63	41,100			13,587		39,028			(20,635)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/31/2022	08/30/2024	1,944		928.55	48,420			16,007		45,701			(24,310)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/31/2022	08/30/2024	9,568		354.27	109,820			36,305		123,116			(55,137)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/31/2022	08/29/2025	1,944		928.55	58,680			32,504		61,940			(19,632)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/31/2022	08/31/2026	2,484		926.7	87,400			58,227		95,053			(21,880)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/31/2022	08/31/2027	2,808		928.55	106,080			77,761		114,102			(21,239)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/31/2022	08/30/2024	2,468		203.43	15,050			4,975		3,409			(7,556)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/01/2022	08/29/2025	8,518		263.43	95,480			52,939		35,541			(31,973)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/01/2022	08/30/2024	14,299		278.19	106,470			35,248		51,109			(53,528)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/01/2022	08/30/2024	32,118		279.93	297,000			98,324		388,845			(149,318)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/01/2022	08/30/2024	39,772		258.87	371,280			122,915		232,375			(186,663)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/01/2022	08/30/2024	46,040		106.74	127,890			42,339		124,648			(64,297)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/01/2022	08/30/2024	34,765		106.53	99,900			33,073		98,499			(50,225)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/01/2022	08/29/2025	37,583		106.64	125,600			69,639		123,649			(42,059)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/01/2022	09/01/2026	43,221		106.32	166,520			111,053		160,211			(41,687)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/01/2022	09/01/2027	46,979		106.53	191,000			140,117		176,266			(38,242)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/01/2022	08/30/2024	9,605		352.92	112,540			37,257		133,533			(56,580)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/01/2022	08/30/2024	1,733		595.62	25,650			8,492		2,525			(12,896)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/08/2022	09/06/2024	9,582		355.17	103,020			35,113		117,767			(51,794)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/08/2022	09/06/2024	4,287		257.34	36,300			12,372		9,045			(18,250)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/08/2022	09/06/2024	1,618		930.12	40,500			13,804		43,323			(20,362)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/08/2022	09/08/2025	1,618		930.12	50,250			28,249		63,664			(16,781)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/08/2022	09/08/2026	1,941		929.19	70,920			47,642		94,806			(17,754)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/08/2022	09/08/2027	2,265		930.12	90,930			67,060		123,958			(18,206)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/09/2022	09/09/2025	15,065		263.79	170,820			96,187		62,331			(57,044)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/09/2022	09/09/2024	5,855		284.49	32,640			11,229		11,131			(16,365)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/09/2022	09/09/2024	21,707		282.42	185,440			63,798		224,696			(92,975)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/09/2022	09/09/2024	57,229		261.31	486,000			167,202		258,805			(243,668)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/09/2022	09/09/2024	14,082		106.94	38,700			13,314		36,771			(19,403)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/09/2022	09/09/2025	16,898		106.2	60,300			33,954		59,568			(20,137)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/09/2022	09/09/2026	15,959		107.15	56,950			38,297		53,338			(14,257)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/09/2022	09/09/2027	18,776		106.83	74,800			55,206		68,184			(14,976)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/09/2022	09/09/2024	9,846		355.82	108,500			37,328		117,413			(54,399)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/09/2022	09/09/2024	4,008		592.61	67,200			23,119		9,324			(33,692)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/14/2022	09/13/2024	652		930.34	14,460			5,063		17,590			(7,260)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/14/2022	09/13/2024	869		927.58	20,240			7,086		24,881			(10,162)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/14/2022	09/12/2025	978		925.74	29,340			16,634		41,219			(9,816)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/14/2022	09/14/2026	869		928.5	29,760			20,116		42,829			(7,450)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/14/2022	09/14/2027	1,087		928.5	41,700			30,892		60,600			(8,349)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/14/2022	09/13/2024	9,066		352.96	100,160			35,067		127,054			(50,287)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/14/2022	09/13/2024	4,312		253.29	41,360			14,480		14,868			(20,765)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/15/2022	09/13/2024	40,849		260.01	315,880			110,750		214,514			(158,810)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/15/2022	09/13/2024	15,974		107.27	40,630			14,245		39,401			(20,427)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/15/2022	09/13/2024	16,914		106.63	47,340			16,598		47,811			(23,800)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/15/2022	09/12/2025	14,095		106.73	45,900			26,047		46,177			(15,370)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/15/2022	09/15/2026	20,673		106.63	76,120			51,506		74,259			(19,056)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/15/2022	09/15/2027	20,673		106.1	86,240			63,937		81,722			(17,267)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/15/2022	09/15/2025	9,000		260.14	100,970			57,417		47,607			(33,718)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/15/2022	09/13/2024	17,109		280.26	156,960			55,031		203,965			(78,912)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/15/2022	09/13/2024	9,112		351.19	98,240			34,444		133,633			(49,391)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/15/2022	09/13/2024	4,270		572.37	93,280			32,705		27,049			(46,897)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/21/2022	09/19/2025	4,279		911.53	133,770			76,709		218,778			(44,753)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/21/2022	09/20/2024	1,207		917.91	27,720			9,976		42,295			(13,917)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/21/2022	09/20/2024	3,949		910.61	102,240			36,793		158,616			(51,331)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/21/2022	09/21/2026	5,046		912.44	180,320			122,764		296,394			(45,142)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/21/2022	09/21/2027	4,937		911.53	195,300			145,444		324,733			(39,103)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/21/2022	09/20/2024	4,975		202	28,800			10,364		9,195			(14,459)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/21/2022	09/20/2024	8,570		348.3	100,200			36,059		151,273			(50,307)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/21/2022	09/20/2024	3,955		255.14	30,021			10,804		10,827			(15,072)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/22/2022	09/20/2024	53,789		255.53	447,120			161,135		436,461			(224,792)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/22/2022	09/20/2024	24,586		105.64	71,500			25,767		84,547			(35,947)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/22/2022	09/20/2024	50,118		105.75	143,630			51,762		168,763			(72,211)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/22/2022	09/22/2025	10,683		257.79	115,830			66,620		65,946			(38,681)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/22/2022	09/20/2024	10,328		276.26	76,440			27,548		46,475			(38,431)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/22/2022	09/20/2024	37,982		279.08	341,320			123,006		487,650			(171,600)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/22/2022	09/22/2025	54,846		105.75	183,860			105,747		206,765			(61,399)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/22/2022	09/18/2026	62,411		105.75	231,000			157,226		248,497			(57,988)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/22/2022	09/22/2027	69,976		105.64	281,200			209,572		289,240			(56,302)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/22/2022	09/20/2024	8,603		346.96	98,400			35,462		160,418			(49,471)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/22/2022	09/20/2024	7,053		571.68	146,520			52,803		48,202			(73,664)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/28/2022	09/28/2027	1,983		916.71	65,700			49,184		92,336			(13,154)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/28/2022	09/28/2026	1,873		915.8	56,950			39,050		82,742			(14,257)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/28/2022	09/26/2025	1,102		916.71	28,900			16,760		42,909			(9,669)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/28/2022	09/27/2024	1,432		914.9	31,590			11,677		47,415			(15,860)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/28/2022	09/27/2024	8,915		348.08	94,550			34,949		159,392			(47,470)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/29/2022	09/27/2024	47,097		254.54	373,200			138,144		414,549			(187,628)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/29/2022	09/27/2024	27,553		105.88	71,340			26,407		90,684			(35,867)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/29/2022	09/29/2025	31,354		106.09	94,050			54,704		112,818			(31,407)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/29/2022	09/29/2026	36,105		106.09	121,220			83,202		138,154			(30,347)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/29/2022	09/29/2027	40,855		106.19	146,630			109,851		159,294			(29,358)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/29/2022	09/29/2025	14,325		255.83	156,600			91,085		100,106			(52,296)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/29/2022	09/27/2024	7,829		277.89	45,360			16,790		30,950			(22,805)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/29/2022	09/27/2024	34,274		278.01	293,550			108,660		468,930			(147,584)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/29/2022	09/27/2024	8,940		346.04	96,720			35,802		169,746			(48,626)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/29/2022	09/27/2024	1,599		568.48	27,680			10,246		12,953			(13,916)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/05/2022	10/04/2024	8,014		347.62	92,400			35,035		145,940			(46,391)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/05/2022	10/04/2024	2,389		249.86	21,864			8,290		11,738			(10,977)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/05/2022	10/04/2024	1,872		917.39	41,140			15,599		67,171			(20,655)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/05/2022	10/04/2024	1,872		908.31	47,940			18,177		79,113			(24,069)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/05/2022	10/03/2025	2,422		906.49	77,440			45,403		132,924			(25,908)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/05/2022	10/05/2026	2,092		908.31	73,340			50,637		129,759			(18,360)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/05/2022	10/05/2027	3,083		907.4	122,360			92,066		210,727			(24,499)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/06/2022	10/04/2024	61,068		254.94	491,400			186,568		521,944			(247,054)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/06/2022	10/06/2025	9,539		256.62	102,240			60,113		64,206			(34,142)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/06/2022	10/04/2024	6,701		273.19	50,400			19,135		40,059			(25,339)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/06/2022	10/04/2024	32,653		279.24	284,830			108,140		417,155			(143,200)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/06/2022	10/04/2024	20,835		105.59	59,620			22,636		72,801			(29,974)				
000000000	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/06/2022	10/04/2024	43,565		105.69	122,820			46,631		149,140			(61,748)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/06/2022	10/06/2025	45,459		105.59	152,160			89,464		175,708			(50,813)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/06/2022	10/06/2026	53,035		105.69	193,760			133,909		212,953			(48,506)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/06/2022	10/06/2027	58,718		105.59	232,500			175,062		244,224			(46,551)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/06/2022	10/04/2024	8,028		347.04	95,323			36,191		152,291			(47,924)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/06/2022	10/04/2024	4,599		563.65	88,550			33,619		44,204			(44,519)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/12/2022	10/11/2024	3,044		197.89	16,620			6,459		11,955			(8,344)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/12/2022	10/12/2027	3,443		898.68	126,790			95,877		205,734			(25,386)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/12/2022	10/12/2026	2,998		899.58	102,330			71,134		165,617			(25,618)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/12/2022	10/10/2025	2,665		893.28	89,520			53,049		146,369			(29,949)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/12/2022	10/11/2024	2,332		899.58	60,060			23,340		105,909			(30,154)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/12/2022	10/11/2024	6,219		904.99	146,720			57,018		256,852			(73,663)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/12/2022	10/11/2024	8,662		345.99	94,200			36,608		170,396			(47,294)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/12/2022	10/11/2024	801		249.95	6,695			2,602		3,952			(3,361)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/13/2022	10/11/2024	19,426		276.59	184,140			71,654		288,208			(92,577)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/13/2022	10/11/2024	73,440		254.88	562,870			219,027		631,125			(282,986)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/13/2022	10/11/2024	26,619		105.19	75,320			29,309		100,613			(37,867)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/13/2022	10/11/2024	36,125		105.19	102,220			39,776		136,546			(51,392)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/13/2022	10/10/2025	38,977		105.08	129,970			77,088		161,338			(43,522)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/13/2022	10/13/2026	44,681		105.19	162,150			112,827		190,399			(40,593)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/13/2022	10/13/2027	50,385		105.19	195,040			147,591		218,505			(39,051)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/13/2022	10/11/2024	8,941		346.35	95,468			37,149		175,056			(47,997)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/13/2022	10/13/2025	11,998		255.04	126,900			75,409		89,089			(42,377)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/13/2022	10/11/2024	12,713		272.79	90,780			35,325		79,299			(45,640)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	10/13/2022	10/11/2024	2,198		569.54	39,820			15,495		20,377			(20,020)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/19/2022	10/19/2027	3,885		901.84	137,900			104,797		225,567			(27,610)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/19/2022	10/19/2026	3,552		900.94	119,040			83,311		193,634			(29,801)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/19/2022	10/17/2025	3,108		900.94	94,360			56,512		155,110			(31,569)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/19/2022	10/18/2024	2,775		901.84	69,250			27,566		121,487			(34,768)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/19/2022	10/18/2024	555		895.53	15,350			6,110		27,022			(7,707)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/19/2022	10/18/2024	2,011		198.48	12,440			4,952		7,823			(6,246)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/19/2022	10/18/2024	1,201		249.75	10,350			4,120		6,057			(5,196)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/19/2022	10/18/2024	4,346		345.17	45,449			18,091		89,485			(22,818)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/20/2022	10/18/2024	78,536		253.13	612,920			244,302		776,539			(308,148)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/20/2022	10/18/2024	31,315		104.74	97,350			38,802		128,765			(48,943)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/20/2022	10/18/2024	52,192		105.06	154,550			61,602		202,364			(77,701)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/20/2022	10/20/2025	55,988		105.27	187,030			112,316		226,392			(62,457)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/20/2022	10/20/2026	64,528		104.64	252,960			177,206		292,591			(63,327)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/20/2022	10/20/2027	70,222		105.27	274,540			208,785		301,941			(54,968)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/20/2022	10/20/2025	13,620		253.88	147,560			88,613		112,332			(49,277)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/20/2022	10/18/2024	22,092		272.13	159,300			63,495		151,161			(80,089)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/20/2022	10/18/2024	28,825		278.09	248,000			98,849		397,870			(124,683)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/20/2022	10/18/2024	4,353		344.95	44,400			17,697		89,072			(22,322)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	10/20/2022	10/18/2024	1,802		567.39	35,010			13,955		18,690			(17,601)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/26/2022	10/26/2027	3,086		903.78	122,360			93,449		218,062			(24,499)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/26/2022	10/26/2026	2,645		904.68	94,800			66,793		170,497			(23,733)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/26/2022	10/24/2025	2,424		905.59	75,680			45,801		135,515			(25,319)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/26/2022	10/25/2024	2,314		904.68	60,480			24,646		105,766			(30,365)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/26/2022	10/25/2024	801		251.52	6,139			2,502		3,505			(3,082)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/26/2022	10/25/2024	8,052		347.02	87,629			35,710		154,170			(43,995)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/27/2022	10/25/2024	29,271		257.76	209,250			85,384		198,119			(105,201)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/27/2022	10/25/2024	42,441		105.92	123,300			50,312		140,352			(61,990)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/27/2022	10/27/2025	46,213		106.03	154,350			93,661		168,817			(51,544)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/27/2022	10/27/2026	54,702		105.92	204,160			143,982		214,227			(51,110)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/27/2022	10/27/2027	55,645		105.81	224,200			171,347		226,168			(44,889)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/27/2022	10/27/2025	11,114		257.47	116,480			70,681		73,039			(38,898)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/27/2022	10/25/2024	19,061		276.94	178,610			72,881		278,272			(89,797)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/27/2022	10/25/2024	8,049		347.16	86,800			35,418		150,379			(43,639)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/27/2022	10/25/2024	8,668		555.34	235,840			96,234		124,929			(118,570)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/02/2022	11/02/2027	2,217		903.96	75,400			57,871		126,566			(15,097)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/02/2022	11/02/2026	1,995		900.35	66,420			47,113		109,725			(16,628)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/02/2022	10/31/2025	1,884		907.57	51,850			31,709		86,516			(17,347)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/02/2022	11/01/2024	1,552		897.64	42,420			17,691		73,266			(21,298)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/02/2022	11/01/2024	1,774		890.43	54,240			22,621		93,907			(27,232)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/02/2022	11/01/2024	5,775		345.98	61,600			25,690		114,380			(30,927)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/03/2022	11/03/2025	8,029		255.56	79,200			48,564		59,235			(26,448)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/03/2022	11/01/2024	28,042		277.59	255,060			106,524		396,167			(128,233)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/03/2022	11/01/2024	53,428		254.29	417,520			174,374		485,575			(209,910)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/03/2022	11/01/2024	5,508		344.98	56,620			23,647		112,818			(28,466)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/03/2022	11/01/2024	2,751		554.78	80,640			33,679		42,590			(40,542)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/04/2022	11/01/2024	26,571		105.27	76,160			31,853		96,531			(38,343)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/04/2022	11/01/2024	32,264		104.85	98,260			41,096		126,663			(49,469)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/04/2022	11/04/2025	35,111		104.85	122,840			75,437		147,315			(41,022)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/04/2022	11/04/2026	38,907		104.85	148,420			105,484		169,435			(37,156)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/04/2022	11/04/2027	52,192		105.27	202,950			155,995		220,799			(40,635)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/09/2022	11/09/2027	2,551		899.82	92,000			70,970		151,676			(18,420)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/09/2022	11/09/2026	2,218		901.63	72,600			51,850		120,485			(18,175)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/09/2022	11/07/2025	1,996		894.41	64,620			39,938		108,776			(21,619)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/09/2022	11/08/2024	1,775		901.63	44,960			19,189		78,549			(22,573)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/09/2022	11/08/2024	5,491		200.53	32,230			13,756		15,132			(16,182)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/09/2022	11/08/2024	8,048		347.2	85,960			36,689		146,827			(43,157)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/09/2022	11/08/2024	2,799		249.6	24,130			10,299		14,987			(12,115)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/10/2022	11/08/2024	37,670		258.01	287,120			122,720		255,178			(144,351)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/10/2022	11/08/2024	13,173		106.59	35,980			15,379		38,607			(18,089)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/10/2022	11/08/2024	33,873		106.81	89,640			38,314		95,267			(45,067)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/10/2022	11/10/2025	33,873		106.38	112,320			69,602		118,033			(37,509)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/10/2022	11/10/2026	38,577		106.38	141,450			101,121		143,161			(35,411)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/10/2022	11/10/2027	41,400		106.49	161,480			124,658		156,766			(32,331)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/10/2022	11/10/2025	9,536		256.96	101,040			62,612		65,551			(33,742)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/10/2022	11/08/2024	3,673		280.15	23,700			10,130		13,195			(11,915)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/10/2022	11/08/2024	49,226		280.05	448,500			191,697		607,798			(225,486)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/10/2022	11/08/2024	8,232		351.91	88,160			37,681		125,014			(44,323)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	11/10/2022	11/08/2024	3,486		581.45	73,080			31,236		32,085			(36,741)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/16/2022	11/15/2024	2,187		916.28	55,000			24,012		72,865			(27,613)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/16/2022	11/14/2025	2,296		913.54	70,980			44,331		94,076			(23,747)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/16/2022	11/16/2026	2,625		914.46	89,040			64,025		117,053			(22,291)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/16/2022	11/16/2027	3,171		913.54	117,160			90,835		152,348			(23,458)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/16/2022	11/15/2024	7,360		350.8	86,840			37,912		118,100			(43,599)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/16/2022	11/15/2024	395		255.14	3,010			1,314		1,344			(1,511)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/16/2022	11/15/2024	2,980		201.54	17,640			7,701		7,958			(8,856)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	11/16/2022	11/15/2024	2,526		583.18	49,660			21,680		18,309			(24,932)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/17/2022	11/15/2024	29,918		255.05	266,420			116,477		257,696			(133,944)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/17/2022	11/15/2024	15,991		106.2	46,580			20,364		50,698			(23,418)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/17/2022	11/15/2024	34,804		105.77	108,040			47,234		119,322			(54,318)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/17/2022	11/17/2025	37,626		105.56	138,000			86,411		147,060			(46,084)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/17/2022	11/17/2026	43,270		105.88	168,360			121,178		170,595			(42,148)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/17/2022	11/17/2027	53,617		105.67	227,430			176,455		221,443			(45,536)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/17/2022	11/17/2025	9,963		259.45	92,750			58,077		59,889			(30,973)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/17/2022	11/15/2024	9,155		279.62	63,500			27,762		35,030			(31,925)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/17/2022	11/15/2024	27,025		278.97	270,560			118,287		355,623			(136,025)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/17/2022	11/15/2024	7,091		350.11	84,250			36,834		118,182			(42,357)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/22/2022	11/22/2027	2,409		909.73	90,860			70,748		120,411			(18,192)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/22/2022	11/20/2026	2,080		909.73	73,150			52,877		98,107			(18,338)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/22/2022	11/21/2025	1,752		917.04	50,560			31,877		68,430			(16,900)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/22/2022	11/22/2024	1,533		904.25	45,920			20,467		63,972			(23,023)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/22/2022	11/22/2024	2,299		912.47	60,270			26,863		82,730			(30,218)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/22/2022	11/22/2024	6,418		200.71	44,850			19,990		19,763			(22,487)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/22/2022	11/22/2024	3,973		352.04	42,980			19,156		60,793			(21,549)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/22/2022	11/22/2024	3,558		252.98	30,690			13,679		13,166			(15,387)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/23/2022	11/21/2025	9,579		255.31	102,960			64,974		73,111			(34,446)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/23/2022	11/22/2024	8,409		280.34	57,500			25,664		30,746			(28,869)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/23/2022	11/22/2024	26,776		282.98	253,080			112,959		279,731			(127,062)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/23/2022	11/22/2024	34,088		257.89	271,040			120,975		234,660			(136,079)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/23/2022	11/22/2024	4,250		352.56	46,050			20,554		63,463			(23,120)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	11/23/2022	11/22/2024	6,335		588.1	135,300			60,389		40,270			(67,929)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/25/2022	11/25/2024	12,171		106.06	39,000			17,545		39,761			(19,554)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/25/2022	11/25/2024	43,067		106.7	126,040			56,703		124,908			(63,193)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/25/2022	11/25/2025	45,876		107.23	146,510			92,827		141,793			(48,926)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/25/2022	11/25/2026	51,493		106.7	194,150			140,821		184,228			(48,604)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/25/2022	11/24/2027	55,238		106.91	218,890			170,777		200,095			(43,850)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/30/2022	11/30/2027	1,634		916.34	64,650			50,627		103,911			(12,944)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/30/2022	11/30/2026	1,525		915.42	55,160			40,200		89,567			(13,809)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/30/2022	11/28/2025	1,307		915.42	41,880			26,701		65,733			(14,011)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/30/2022	11/29/2024	1,307		917.26	33,720			15,380		49,738			(16,930)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/30/2022	11/29/2024	6,224		354.18	64,460			29,400		86,257			(32,363)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/30/2022	11/29/2024	1,970		253.5	17,400			7,936		7,026			(8,736)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/30/2022	11/29/2024	1,474		202.09	10,200			4,652		4,246			(5,121)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/01/2022	11/29/2024	43,937		259.2	353,400			161,398		267,898			(177,674)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/01/2022	11/29/2024	14,937		106.58	46,720			21,337		44,423			(23,489)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/01/2022	11/29/2024	26,139		106.26	85,680			39,130		82,502			(43,076)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/01/2022	12/01/2025	28,940		106.26	109,120			69,741		103,120			(36,440)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/01/2022	12/01/2026	28,940		106.9	111,910			81,635		101,132			(28,016)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/01/2022	12/01/2027	42,942		107.01	176,180			138,061		154,082			(35,275)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/01/2022	12/01/2025	12,675		257.26	138,240			88,353		87,579			(46,164)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/01/2022	11/29/2024	3,279		273.63	32,490			14,838		20,628			(16,335)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/01/2022	11/29/2024	14,762		281.1	157,500			71,930		172,922			(79,184)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/01/2022	11/29/2024	6,465		356.47	66,470			30,357		79,238			(33,418)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/01/2022	11/29/2024	6,480		591.82	131,580			60,093		31,804			(66,152)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/07/2022	12/06/2024	984		912.1	26,370			12,276		40,998			(13,239)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/07/2022	12/06/2024	2,733		914.85	70,000			32,588		108,741			(35,144)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/07/2022	12/05/2025	3,389		913.02	107,570			69,260		175,821			(35,988)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/07/2022	12/07/2026	3,935		912.1	143,280			105,097		238,619			(35,869)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/07/2022	12/07/2027	4,919		913.02	198,000			155,799		322,922			(39,643)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JBSDV-	12/07/2022	12/06/2024	5,356		353.3	60,230			28,040		73,508			(30,239)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/07/2022	12/06/2024	5,121		253.07	45,748			21,298		21,116			(22,969)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/07/2022	12/06/2024	985		202.76	6,260			2,914		2,256			(3,143)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/08/2022	12/11/2024	41,110		106.49	128,480			60,361		124,806			(64,152)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/08/2022	12/11/2024	42,979		106.6	132,480			62,241		127,917			(66,149)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/08/2022	12/08/2025	45,782		106.7	161,700			104,363		153,405			(53,999)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/08/2022	12/11/2024	3,053		589.5	64,640			30,369		17,094			(32,276)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/08/2022	12/08/2027	63,534		106.28	277,440			218,457		246,472			(55,549)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/08/2022	12/11/2024	5,359		353.1	60,610			28,475		78,620			(30,264)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/08/2022	12/11/2024	49,456		281.66	480,200			225,604		562,601			(239,772)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/08/2022	12/08/2025	10,327		255.04	119,080			76,855		81,148			(39,766)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/08/2022	12/11/2024	9,845		273.98	95,040			44,651		60,983			(47,455)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/08/2022	12/11/2024	37,918		256.64	330,260			155,160		290,777			(164,904)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/08/2022	12/08/2026	56,993		106.7	222,650			163,465		204,167			(55,739)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/14/2022	12/18/2024	763		916.03	19,390			9,280		26,543			(9,669)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/14/2022	12/18/2024	2,072		913.28	55,100			26,370		75,784			(27,475)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/14/2022	12/12/2025	2,399		915.11	74,140			48,203		100,517			(24,804)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/14/2022	12/14/2026	2,181		919.7	72,200			53,299		97,596			(18,075)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/14/2022	12/14/2027	3,381		916.03	125,550			99,264		172,821			(25,138)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/14/2022	12/18/2024	6,190		354.32	69,300			33,166		85,950			(34,555)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/14/2022	12/18/2024	787		252.62	7,392			3,538		3,429			(3,686)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/15/2022	12/18/2024	47,605		257.85	387,450			185,669		330,498			(193,460)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/15/2022	12/18/2024	37,576		106.45	108,400			51,946		115,450			(54,126)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/15/2022	12/15/2025	42,273		106.34	145,350			94,724		149,407			(48,539)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/15/2022	12/15/2026	46,031		106.45	173,460			128,168		170,236			(43,424)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/15/2022	12/15/2027	57,304		106.34	234,850			185,806		220,929			(47,022)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/15/2022	12/15/2025	5,562		252.21	71,260			46,440		50,963			(23,797)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/15/2022	12/18/2024	12,086		276.86	96,030			46,018		61,052			(47,949)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/15/2022	12/18/2024	31,992		282.16	278,100			133,268		354,645			(138,860)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/15/2022	12/18/2024	6,214		353.32	67,320			32,260		89,768			(33,614)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	12/15/2022	12/18/2024	4,982		593.94	93,080			44,605		27,757			(46,476)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/21/2022	12/26/2024	657		908.06	17,640			8,620		26,430			(8,784)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/21/2022	12/26/2024	2,411		909.89	62,920			30,747		93,877			(31,331)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/21/2022	12/19/2025	2,630		911.71	79,920			52,464		115,745			(26,738)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/21/2022	12/21/2026	2,958		911.71	101,250			75,221		145,370			(25,347)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/21/2022	12/21/2027	4,054		911.71	149,110			118,453		216,545			(29,855)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/21/2022	12/26/2024	1,974		202.04	12,880			6,294		5,718			(6,414)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/21/2022	12/26/2024	3,392		353.43	36,120			17,650		48,982			(17,986)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/21/2022	12/26/2024	2,370		253.4	20,100			9,822		10,254			(10,009)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/22/2022	12/26/2024	11,141		280.32	60,300			29,505		43,367			(30,068)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/22/2022	12/26/2024	39,430		282.91	333,000			162,938		419,676			(166,045)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/22/2022	12/26/2024	42,100		257.04	320,760			156,949		314,633			(159,942)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/22/2022	12/26/2024	25,445		106.11	73,170			35,802		83,384			(36,485)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/22/2022	12/26/2024	44,294		106.32	123,140			60,253		139,769			(61,402)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/22/2022	12/22/2025	49,006		106.21	163,280			107,435		176,553			(54,526)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/22/2022	12/22/2026	57,488		106.21	212,280			157,851		218,746			(53,143)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/22/2022	12/22/2027	71,624		106.32	281,960			224,140		276,855			(56,454)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/22/2022	12/26/2024	3,120		352.22	33,110			16,201		47,655			(16,510)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	12/22/2022	12/26/2024	1,728		587.65	35,550			17,395		12,461			(17,726)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	12/29/2022	01/04/2024	2,300		1	50,140			141					(49,731)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	12/29/2022	01/04/2024	831		3,842.36	76,480			216					(75,857)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/29/2022	12/27/2024	1,980		910.13	49,140			24,302		76,931			(24,705)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/29/2022	12/29/2025	2,200		905.59	68,600			45,568		105,189			(22,909)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/29/2022	12/29/2026	2,640		902.86	94,800			70,940		143,134			(23,733)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/29/2022	12/29/2027	3,190		906.5	117,740			94,039		179,344			(23,574)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/29/2022	01/04/2024	1,320		906.5	26,640			75					(26,423)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/29/2022	01/04/2024	1,760		909.23	33,440			94					(33,167)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/29/2022	12/27/2024	2,420		911.04	59,180			29,267		92,537			(29,753)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	12/29/2022	01/04/2024	45		32,855.37	89,700			253					(88,969)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	12/29/2022	01/04/2024	33		32,622.82	13,420			38					(13,311)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/29/2022	01/04/2024	172		32,988.25	122,094			344					(121,099)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/29/2022	01/04/2024	10,400		10,951.05	111,280			314					(110,373)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/29/2022	01/04/2024	475		10,918.19	111,540			315					(110,631)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	12/29/2022	01/04/2024	283		1,753.88	6,600			19					(6,546)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	12/29/2022	01/04/2024	1,642		1,750.35	71,340			201					(70,758)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOADV-	12/29/2022	01/04/2024	2,961		170.03	5,250			15					(5,207)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/29/2022	01/04/2024	66,818		378.98	313,880			885					(311,321)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/29/2022	01/04/2024	64,270		371.21	513,020			1,447					(508,838)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/29/2022	01/04/2024	3,964		352.49	19,040			54					(18,885)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/29/2022	12/27/2024	2,675		595.52	50,820			25,133		13,458			(25,550)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/29/2022	01/04/2024	205		2,402.11	36,400			103					(36,103)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/29/2022	01/04/2024	246		2,419.19	7,140			20					(7,082)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	12/29/2022	01/04/2024	1,393		2,399.67	61,540			174					(61,038)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/29/2022	01/04/2024	4,437		202.21	21,420			60					(21,245)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/29/2022	12/27/2024	10,775		352.32	113,240			56,002		164,246			(56,932)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	12/29/2022	01/04/2024	58,977		360.43	266,240			751					(264,070)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	12/29/2022	01/04/2024	11,625		355.5	73,800			208					(73,198)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	12/29/2022	01/04/2024	29,488		352.68	223,600			630					(221,777)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/29/2022	01/04/2024	4,355		258.67	15,620			44					(15,493)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/29/2022	01/04/2024	3,563		250.08	26,370			74					(26,155)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BOADV-	12/29/2022	12/27/2024	1,979		251.59	18,100			8,951		8,881			(9,100)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/02/2023	01/04/2024	28,751		256.44		121,680		338					(121,342)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/02/2023	12/30/2025	16,771		257.69		163,800		108,953		116,925			(54,847)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/02/2023	01/04/2024	7,439		269.38		47,200		131					(47,069)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/02/2023	12/30/2024	7,439		278.52		43,000		21,383		33,887			(21,617)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/02/2023	01/04/2024	32,690		280.3		223,560		621					(222,939)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/02/2023	12/30/2024	29,492		280.58		276,390		137,443		359,920			(138,947)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/02/2023	01/04/2024	90,430		254.42		561,330		1,558					(559,772)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/02/2023	12/30/2024	57,546		255.95		435,120		216,376		468,152			(218,744)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/02/2023	12/30/2024	38,752		106.32		102,090		50,767		122,574			(51,323)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/02/2023	12/30/2024	32,136		106.54		81,940		40,747		97,867			(41,193)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/02/2023	12/30/2025	34,972		106.11		112,480		74,817		127,905			(37,663)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/02/2023	12/30/2026	40,643		106.01		147,060		110,146		158,482			(36,914)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/02/2023	12/30/2027	51,040		106.01		198,720		158,825		203,807			(39,895)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/02/2023	01/04/2024	21,739		106.22		42,320		117					(42,203)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/02/2023	01/04/2024	17,013		105.8		36,180		100					(36,080)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	01/05/2023	01/10/2024	15		32,963.01		26,055		490		18,610			(25,565)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	01/05/2023	01/10/2024	18		33,950.91		8,868		167		4,363			(8,701)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/05/2023	01/10/2024	3,600		10,741.22		33,840		637		141,758			(33,203)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/05/2023	01/10/2024	2,098		904.84		40,470		762		79,582			(39,708)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/05/2023	01/10/2024	1,656		904.84		31,950		601		62,828			(31,349)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/05/2023	01/03/2025	552		898.5		15,550		7,837		26,078			(7,713)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/05/2023	01/03/2025	2,871		904.84		73,060		36,822		122,388			(36,238)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/05/2023	01/05/2026	3,202		904.84		95,990		64,366		154,804			(31,624)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/05/2023	01/05/2027	3,533		904.84		119,360		89,881		187,656			(29,479)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/05/2023	01/05/2028	4,858		904.84		176,440		141,588		277,819			(34,852)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	01/05/2023	01/03/2025	2,832		353.51		29,000		14,616		39,015			(14,384)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	01/05/2023	01/10/2024	3,964		351.74		32,760		616		50,678			(32,144)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	01/05/2023	01/10/2024	15,007		361.63		64,130		1,207		44,555			(62,923)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	01/05/2023	01/10/2024	5,097		354.57		35,280		664		50,775			(34,616)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	01/05/2023	01/10/2024	2,378		257.39		9,300		175					(9,125)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	01/05/2023	01/10/2024	1,585		251.59		10,200		192		31			(10,008)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/05/2023	01/10/2024	16,481		378.32		74,240		1,397		2			(72,843)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/05/2023	01/10/2024	14,776		368.82		127,400		2,397		112			(125,003)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	01/05/2023	01/10/2024	4,457		201.11		21,690		408					(21,282)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	01/05/2023	01/03/2025	1,486		201.92		9,180		4,627		3,612			(4,553)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/05/2023	01/10/2024	206		2,432.67		8,400		158		13,985			(8,242)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	01/06/2023	01/10/2024	2,200		0.99		56,100		1,056		94,424			(55,044)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	01/06/2023	01/10/2024	299		4,005.77		19,800		373		37,136			(19,427)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/06/2023	01/10/2024	80		33,462.45		59,994		1,129		102,385			(58,865)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SOCDV-	01/06/2023	01/10/2024	3,500		11,040.35		33,250		626		263,360			(32,624)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	01/06/2023	01/10/2024	145		10,819.54		38,288		720		67,085			(37,568)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	01/06/2023	01/10/2024	1,004		1,780.25		41,418		779		75,346			(40,639)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/06/2023	01/10/2024	57,379		257.67		338,920		6,378		287,470			(332,542)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/06/2023	01/06/2025	22,874		256.64		193,520		98,059		177,247			(95,461)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/06/2023	01/10/2024	42,091		107.01		88,650		1,668		74,380			(86,982)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/06/2023	01/10/2024	9,354		107.01		19,700		371		16,529			(19,329)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/06/2023	01/06/2025	20,578		106.8		60,500		30,656		59,971			(29,844)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/06/2023	01/06/2025	48,639		106.58		147,160		74,568		147,367			(72,592)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/06/2023	01/06/2026	57,057		106.8		195,810		131,475		190,007			(64,335)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/06/2023	01/06/2027	56,122		106.8		213,000		160,537		199,530			(52,463)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/06/2023	01/06/2028	72,023		106.8		294,140		236,197		264,873			(57,943)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/06/2023	01/10/2024	11,842		258.9		52,800		994		7			(51,806)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/06/2023	01/06/2026	4,342		254.08		55,110		37,003		36,877			(18,107)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/06/2023	01/10/2024	1,843		271.64		12,050		227		3,976			(11,823)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/06/2023	01/06/2025	2,948		278.15		20,080		10,175		13,964			(9,905)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/06/2023	01/10/2024	24,770		286.06		166,140		3,126		130,551			(163,014)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/06/2023	01/06/2025	38,027		286.06		358,610		181,712		336,351			(176,898)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/06/2023	01/06/2025	2,811		356.42		28,900		14,644		35,694			(14,256)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/06/2023	01/10/2024	14,900		364.24		64,130		1,207		21,131			(62,923)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/06/2023	01/10/2024	4,779		357.48		32,640		614		34,851			(32,026)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/06/2023	01/10/2024	16,365		381.35		71,340		1,342		2			(69,998)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/06/2023	01/10/2024	14,672		371.78		122,720		2,309		1			(120,411)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	01/06/2023	01/06/2025	951		600.02		17,500		8,867		6,187			(8,633)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	01/06/2023	01/10/2024	643		2,462.56		23,120		435		38,311			(22,685)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/06/2023	01/10/2024	3,936		354.64		32,060		603		39,868			(31,457)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/06/2023	01/10/2024	3,104		353.71		20,680		389		7,605			(20,291)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/11/2023	01/17/2024	1,966		917.58		34,380		1,289		48,440			(33,091)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/11/2023	01/17/2024	1,747		916.66		31,360		1,175		44,648			(30,185)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/11/2023	01/10/2025	874		919.41		20,720		10,625		28,220			(10,095)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/11/2023	01/10/2025	2,730		915.75		69,250		35,510		94,816			(33,740)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/11/2023	01/09/2026	3,058		915.75		93,240		62,968		126,294			(30,272)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/11/2023	01/11/2027	3,385		920.32		110,360		83,549		143,344			(26,811)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/11/2023	01/11/2028	4,368		915.75		164,800		132,780		210,984			(32,020)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	01/11/2023	01/17/2024	24		33,973.01		40,280		1,510		6,621			(38,770)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	01/11/2023	01/17/2024	56		33,905.06		31,635		1,186		19,516			(30,449)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SOCDV-	01/11/2023	01/17/2024	4,000		11,402.52		47,600		1,784		257,815			(45,816)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	01/11/2023	01/17/2024	325		1,783.19		9,960		373		15,557			(9,587)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/11/2023	01/10/2025	3,364		356.05		37,320		19,137		43,659			(18,183)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/11/2023	01/17/2024	17,378		356.41		136,400		5,112		146,069			(131,288)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/11/2023	01/17/2024	17,098		364.26		79,910		2,995		31,082			(76,915)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/11/2023	01/17/2024	5,606		357.84		40,400		1,514		39,317			(38,886)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/11/2023	01/17/2024	392		259.77		1,622		61					(1,561)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/11/2023	01/17/2024	1,961		261.55		6,900		259					(6,641)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/11/2023	01/10/2025	4,707		253.65		43,715		22,416		19,676			(21,299)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	01/11/2023	01/17/2024	5,409		203.55		23,870		895		3			(22,975)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	01/11/2023	01/10/2025	984		203.75		5,980		3,066		2,123			(2,914)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/11/2023	01/17/2024	24,811		380.57		119,680		4,486		2			(115,194)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/11/2023	01/17/2024	17,199		368.86		168,360		6,310		671			(162,050)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/11/2023	01/17/2024	196		2,537.72		10,000		375		4,958			(9,625)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/12/2023	01/18/2024	68,190		257.75		458,430		18,405		336,087			(440,025)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/12/2023	01/10/2025	39,296		258.27		335,580		172,308		266,658			(163,272)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/12/2023	01/18/2024	30,818		105.9		84,480		3,392		88,137			(81,088)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/12/2023	01/18/2024	27,083		106.43		66,700		2,678		63,509			(64,022)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/12/2023	01/10/2025	10,273		105.25		38,720		19,881		39,207			(18,839)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/12/2023	01/10/2025	59,768		106.33		193,920		99,571		189,938			(94,349)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/12/2023	01/09/2026	56,967		106.22		215,940		145,962		205,753			(69,978)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/12/2023	01/12/2027	73,777		106.33		303,360		229,866		277,592			(73,494)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/12/2023	01/12/2028	89,653		106.33		394,560		318,110		346,606			(76,450)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	01/12/2023	01/18/2024	2,700		0.98		70,740		2,840		112,771			(67,900)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	01/12/2023	01/18/2024	606		4,044.14		69,500		2,790		126,609			(66,710)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/12/2023	01/18/2024	120		33,711.31		94,464		3,792		154,591			(90,672)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	01/12/2023	01/18/2024	857		2,519.57		51,084		2,051		82,185			(49,033)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/12/2023	01/18/2024	4,000		11,459.61		51,200		2,056		225,377			(49,144)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	01/12/2023	01/18/2024	314		11,230.41		83,268		3,343		143,556			(79,925)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	01/12/2023	01/18/2024	1,013		1,821.65		32,699		1,313		53,926			(31,386)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/12/2023	01/18/2024	15,280		258.3		84,240		3,382		231			(80,858)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/12/2023	01/12/2026	10,578		258.3		125,280		84,793		72,428			(40,487)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/12/2023	01/18/2024	6,595		271.58		48,600		1,951		16,690			(46,649)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/12/2023	01/10/2025	13,556		275.95		112,110		57,564		76,394			(54,546)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/12/2023	01/18/2024	21,169		285.27		166,530		6,686		128,556			(159,844)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/12/2023	01/10/2025	29,498		284.99		315,350		161,921		280,288			(153,429)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/12/2023	01/10/2025	3,352		356.94		37,800		19,409		41,640			(18,391)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	01/12/2023	01/18/2024	17,317		357.3		139,500		5,601		130,759			(133,899)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	01/12/2023	01/18/2024	17,038		365.53		79,300		3,184		21,765			(76,116)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	01/12/2023	01/18/2024	5,866		358.73		43,260		1,737		36,295			(41,523)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	01/12/2023	01/18/2024	24,851		379.96		117,920		4,734		2			(113,186)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	01/12/2023	01/18/2024	17,226		368.27		168,360		6,759		2,109			(161,601)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	01/12/2023	01/18/2024	4,236		351.98		30,150		1,210		11,931			(28,940)				
SP500LV8...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	01/12/2023	01/10/2025	2,096		592.62		41,690		21,406		14,179			(20,284)				
BESGUVCX - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	01/19/2023	01/24/2024	1,970		909.25		42,120		2,369		66,127			(39,751)				
BESGUVCX - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	01/19/2023	01/24/2024	875		907.42		19,440		1,093		30,978			(18,347)				
BESGUVCX - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	01/19/2023	01/17/2025	875		907.42		24,720		12,927		35,979			(11,793)				
BESGUVCX - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	01/19/2023	01/17/2025	2,736		910.16		74,000		38,696		107,330			(35,304)				
BESGUVCX - 3YR...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	01/19/2023	01/16/2026	2,955		910.16		93,690		63,919		133,751			(29,771)				
BESGUVCX-4YR...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	01/19/2023	01/19/2027	3,392		910.16		120,900		92,179		170,716			(28,721)				
BESGUVCX-5YR...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	01/19/2023	01/19/2028	4,268		910.16		163,800		132,679		232,659			(31,121)				
SPLV5UE-1YR...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	01/19/2023	01/24/2024	7,465		200.73		34,050		1,915		410			(32,135)				
SPLV5UE-2YR...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	01/19/2023	01/17/2025	2,986		200.73		18,780		9,821		9,118			(8,960)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	01/19/2023	01/24/2024	21		33,176.73		32,011		1,801		24,449			(30,210)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	01/19/2023	01/24/2024	33		33,110.64		14,047		790		25,213			(13,257)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	01/19/2023	01/24/2024	238		2,511.85		10,080		567		13,246			(9,513)				
NASDAQ 100...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	01/19/2023	01/24/2024	5,400		11,295.67		57,240		3,220		66,885			(54,020)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	WFGDV-	01/19/2023	01/24/2024	327		1,838.18		8,040		452		3,507			(7,588)				
S&P MARC 5% - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	01/19/2023	01/17/2025	4,467		357.12		50,240		26,272		55,271			(23,968)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	01/19/2023	01/24/2024	12,842		357.48		103,040		5,796		95,587			(97,244)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	01/19/2023	01/24/2024	18,146		367.15		75,400		4,241		17,789			(71,159)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	01/19/2023	01/24/2024	8,934		361.06		56,960		3,204		38,750			(53,756)				
SPMAES5E-1YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	01/19/2023	01/24/2024	4,711		261.62		15,720		884		1			(14,836)				
SPMAES5E-1YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	01/19/2023	01/24/2024	2,748		255.25		16,310		917		175			(15,393)				
SPMAES5E-2YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	01/19/2023	01/17/2025	393		252.2		3,950		2,066		1,974			(1,884)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	01/19/2023	01/24/2024	19,383		375.72		91,800		5,163		124			(86,637)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	01/19/2023	01/24/2024	25,084		368.36		198,880		11,186		9,409			(187,694)				
FIDMFYDN - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	CITIDV-	01/20/2023	01/24/2024	65,615		258.05		413,100		23,278		306,501			(389,822)				
FIMFYDN - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	CITIDV-	01/20/2023	01/17/2025	23,544		259.34		184,220		96,461		146,141			(87,759)				
LSMANFI-1YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	01/20/2023	01/24/2024	43,019		106.39		103,500		5,832		103,512			(97,668)				
LSMANFI-1YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	01/20/2023	01/24/2024	11,222		106.28		27,600		1,555		28,114			(26,045)				
LSMANFI-2YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	01/20/2023	01/17/2025	8,417		108.64		18,720		9,802		17,179			(8,918)				
LSMANFI-2YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	01/20/2023	01/17/2025	57,982		106.28		184,760		96,744		186,180			(88,016)				
LSMANFI-3YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	01/20/2023	01/20/2026	66,399		106.39		242,110		165,606		234,805			(76,504)				
LSMANFI-4YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	01/20/2023	01/20/2027	75,750		106.28		307,800		234,887		286,655			(72,913)				
LSMANFI-5YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	01/20/2023	01/20/2028	91,649		106.39		393,960		319,322		352,023			(74,638)				
RAINBOW...	INDEX LIAB...	EX5...	Equity/Index...	CITIDV-	01/20/2023	01/24/2024	1,600		0.96		39,680		2,236		58,872			(37,444)				
DJ EURO STOXX 50...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	01/20/2023	01/24/2024	510		4,107.54		49,140		2,769		92,563			(46,371)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	01/20/2023	01/24/2024	144		33,542.36		104,592		5,894		180,446			(98,698)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	01/20/2023	01/24/2024	1,055		2,555.90		69,714		3,928		112,291			(65,786)				
NASDAQ 100...	INDEX LIAB...	EX5...	Equity/Index...	WFGDV-	01/20/2023	01/24/2024	5,500		11,619.03		58,850		3,316		186,092			(55,534)				
NASDAQ 100...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	01/20/2023	01/24/2024	250		11,502.83		67,019		3,776		115,498			(63,243)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	01/20/2023	01/24/2024	1,125		1,869.20		41,139		2,318		67,116			(38,821)				
MSDB-1YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	01/20/2023	01/24/2024	22,683		258.76		124,700		7,027		708			(117,673)				
MSDB-3YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	01/20/2023	01/20/2026	14,079		256.21		184,320		126,077		108,648			(58,243)				
MSDC-1YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	01/20/2023	01/24/2024	6,560		272.47		50,220		2,830		14,346			(47,390)				
MSDC-2YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	01/20/2023	01/17/2025	4,738		281.26		32,760		17,154		18,090			(15,606)				
MSDG-1YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	01/20/2023	01/24/2024	22,232		286.14		161,920		9,124		118,418			(152,796)				
MSDG-2YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	01/20/2023	01/17/2025	29,527		284.99		312,800		163,788		281,973			(149,012)				
S&P MARC 5% - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	01/20/2023	01/17/2025	4,463		357.46		50,240		26,307		54,292			(23,933)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	01/20/2023	01/24/2024	12,551		357.82		100,350		5,655		89,462			(94,695)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	01/20/2023	01/24/2024	18,129		367.5		75,400		4,249		15,883			(71,151)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	01/20/2023	01/24/2024	8,925		361.4		56,960		3,210		36,365			(53,750)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	01/20/2023	01/24/2024	19,049		377.39		89,780		5,059		36			(84,721)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	01/20/2023	01/24/2024	25,304		370		192,240		10,832		2,925			(181,408)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	01/20/2023	01/24/2024	1,990		352.77		9,730		548		3,774			(9,182)				
SP500LV8...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	01/20/2023	01/17/2025	3,276		582.23		67,289		35,234		45,807			(32,055)				
BESGUVCX - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	01/25/2023	01/30/2024	1,089		923.11		17,700		1,279		21,094			(16,421)				
BESGUVCX - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	01/25/2023	01/30/2024	1,633		916.68		31,200		2,255		41,655			(28,945)				
BESGUVCX - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	01/25/2023	01/24/2025	653		921.27		15,360		8,167		18,070			(7,193)				
BESGUVCX - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	01/25/2023	01/24/2025	1,633		923.11		37,200		19,778		43,478			(17,422)				
BESGUVCX - 3YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	01/25/2023	01/23/2026	1,960		922.19		55,440		38,139		60,410			(17,301)				
BESGUVCX-4YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	01/25/2023	01/25/2027	2,177		922.19		73,200		56,106		72,274			(17,094)				
BESGUVCX-5YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	01/25/2023	01/25/2028	3,048		921.27		111,720		90,855		106,945			(20,865)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	01/25/2023	01/30/2024	24		33,980.04		34,320		2,481		9,965			(31,839)				

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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 Year-end (b)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/25/2023	01/30/2024	27		34,418.71		16,110		1,165		236			(14,945)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/25/2023	01/30/2024	232		2,556.54		36,240		2,620		3,344			(33,620)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/25/2023	01/30/2024	232		2,616.06		8,580		620					(7,960)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/25/2023	01/30/2024	5,400		11,814.69		64,260		4,645		74,975			(59,615)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	01/25/2023	01/30/2024	265		1,814.70		41,600		3,007		9,658			(38,593)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/25/2023	01/30/2024	12,799		359.03		100,280		7,249		78,866			(93,031)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/25/2023	01/30/2024	14,469		367.65		63,440		4,586		15,226			(58,854)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/25/2023	01/30/2024	4,452		364.06		25,120		1,816		11,429			(23,304)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/25/2023	01/24/2025	5,008		357.95		57,060		30,338		59,784			(26,722)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/25/2023	01/24/2025	1,176		253.66		11,035		5,867		5,036			(5,168)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/25/2023	01/30/2024	20,426		376.82		100,800		7,287		235			(93,513)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/25/2023	01/30/2024	19,291		371.88		135,320		9,782		2,620			(125,538)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	01/25/2023	01/30/2024	2,478		204.57		8,150		589		13			(7,561)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	01/25/2023	01/24/2025	1,487		204.57		7,530		4,004		2,988			(3,526)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/25/2023	01/30/2024	3,135		261.58		11,148		806		6			(10,342)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/25/2023	01/30/2024	1,176		254.94		7,375		533		174			(6,842)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/26/2023	01/26/2024	80,107		259.65		465,920		28,973		267,140			(436,947)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/26/2023	01/24/2025	50,837		259.65		403,920		215,041		309,470			(188,879)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	01/26/2023	01/31/2024	1,700		0.99		30,770		2,307		46,864			(28,463)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/26/2023	01/31/2024	743		4,132.24		85,560		6,414		152,675			(79,146)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	01/26/2023	01/31/2024	183		33,813.61		131,192		9,834		213,333			(121,358)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	01/26/2023	01/31/2024	1,035		2,573.40		73,494		5,509		107,523			(67,985)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/26/2023	01/31/2024	5,400		12,051.48		66,960		5,019		1			(61,941)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/26/2023	01/31/2024	357		11,894.81		104,447		7,829		175,300			(96,618)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	01/26/2023	01/31/2024	1,209		1,893.54		52,808		3,959		76,708			(48,849)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOADV-	01/26/2023	01/31/2024	3,900		179.29		9,240		693		17,043			(8,547)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/26/2023	01/26/2024	19,917		260.15		101,490		6,311		681			(95,179)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/26/2023	01/26/2026	7,811		258.1		96,400		66,458		54,891			(29,942)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/26/2023	01/26/2024	5,453		273.43		41,100		2,556		10,536			(38,544)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/26/2023	01/24/2025	5,816		275.91		53,760		28,621		33,566			(25,139)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/26/2023	01/26/2024	13,875		288.57		88,400		5,497		48,769			(82,903)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/26/2023	01/24/2025	21,506		288.57		196,540		104,635		164,432			(91,905)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/26/2023	01/26/2024	12,806		358.86		98,440		6,121		81,183			(92,319)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/26/2023	01/26/2024	14,197		367.48		60,180		3,742		17,314			(56,438)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/26/2023	01/26/2024	4,454		363.88		24,640		1,532		12,353			(23,108)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/26/2023	01/24/2025	5,011		357.78		57,240		30,474		63,281			(26,766)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/26/2023	01/31/2024	20,417		376.97		101,520		7,610		267			(93,910)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/26/2023	01/31/2024	19,567		371.68		141,450		10,603		3,369			(130,847)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/26/2023	01/31/2024	3,686		351.58		23,660		1,774		10,955			(21,886)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/26/2023	01/24/2025	2,304		593.78		39,240		20,891		14,472			(18,349)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/27/2023	01/27/2028	51,316		107.07		211,750		172,431		183,679			(39,319)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/27/2023	01/30/2024	16,794		107.18		36,180		2,626		28,999			(33,554)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/27/2023	01/30/2024	16,794		106.96		37,980		2,757		32,171			(35,223)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/27/2023	01/24/2025	6,531		107.07		19,250		10,262		18,286			(8,988)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/27/2023	01/24/2025	29,856		107.18		86,720		46,230		81,935			(40,490)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/27/2023	01/27/2026	27,057		107.07		93,670		64,660		87,181			(29,010)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/27/2023	01/27/2027	28,923		107.28		108,500		83,309		97,312			(25,191)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	02/01/2023	02/06/2024	357		1,966.69		9,352		854					(8,498)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/01/2023	02/06/2024	4,900		12,363.10		68,110		6,218					(61,892)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/01/2023	02/06/2024	371		2,700.83		13,200		1,205					(11,995)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	02/01/2023	02/06/2024	38		34,161.14		15,665		1,430		12,068			(14,235)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	02/01/2023	02/06/2024	26		34,127.05		40,707		3,716		9,249			(36,991)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/01/2023	02/01/2028	1,945		921.52		75,841		61,967		87,060			(13,874)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/01/2023	01/31/2025	1,513		924.3		40,370		21,851		45,382			(18,519)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/01/2023	02/06/2024	1,405		922.45		28,127		2,568		28,391			(25,559)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/01/2023	02/06/2024	648		921.52		13,265		1,211		13,630			(12,054)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/01/2023	01/31/2025	5,274		361.69		53,200		28,796		52,143			(24,404)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/01/2023	02/06/2024	14,434		359.88		113,360		10,348		81,215			(103,012)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/01/2023	02/06/2024	12,769		369.25		52,900		4,829		10,889			(48,071)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/01/2023	02/06/2024	6,107		363.85		37,180		3,394		18,054			(33,786)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/01/2023	02/06/2024	5,084		261.57		18,988		1,733		32			(17,254)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/01/2023	01/31/2025	391		246.22		5,419		2,933		3,037			(2,486)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/01/2023	02/06/2024	989		202.46		4,340		396		52			(3,944)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/01/2023	01/31/2025	494		203.47		2,790		1,510		1,200			(1,280)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/01/2023	02/06/2024	20,356		379.16		93,600		8,545		212			(85,055)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/01/2023	02/06/2024	21,204		368.9		196,500		17,938		16,868			(178,562)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	02/02/2023	02/07/2024	999		1,977.20		49,560		4,671		47,839			(44,889)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	TBDV-	02/02/2023	02/07/2024	383		12,559.88		123,970		11,684		204,059			(112,286)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/02/2023	02/07/2024	4,900		12,803.14		67,130		6,327		10,242			(60,803)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/02/2023	02/07/2024	1,027		2,699.34		50,064		4,718		54,494			(45,346)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	02/02/2023	02/07/2024	188		33,951.77		136,192		12,836		218,247			(123,356)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/02/2023	02/07/2024	78,464		260.48		489,950		46,177		223,992			(443,773)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/02/2023	01/31/2025	47,079		260.48		393,600		213,384		268,184			(180,216)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/02/2023	02/02/2028	51,006		107.61		215,600		176,287		172,478			(39,313)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/02/2023	02/07/2024	13,911		107.72		31,050		2,926		18,583			(28,124)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/02/2023	02/07/2024	32,458		107.61		73,850		6,960		45,922			(66,890)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/02/2023	02/07/2024	20,282		260.73		101,920		9,606		1,101			(92,314)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/02/2023	02/02/2026	7,021		259.2		84,600		58,871		46,926			(25,729)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/02/2023	02/07/2024	7,256		274.79		52,000		4,901		11,332			(47,099)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/02/2023	01/31/2025	6,531		279.47		52,560		28,495		29,427			(24,065)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/02/2023	02/07/2024	25,034		291.01		171,550		16,168		55,967			(155,382)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/02/2023	01/31/2025	23,320		291.3		222,360		120,549		149,418			(101,811)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/02/2023	01/31/2025	26,894		107.61		81,490		44,179		68,241			(37,312)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/02/2023	01/31/2025	22,257		106.64		77,280		41,896		67,598			(35,384)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/02/2023	02/02/2026	26,894		107.72		94,250		65,586		79,077			(28,664)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/02/2023	02/02/2027	33,386		107.72		129,960		100,330		106,671			(29,630)				
000000000	INDEX LIAB	EX5	Equity/Index	BARDV-	02/02/2023	02/07/2024	3,000		0.99		70,800		6,673		105,577			(64,127)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/02/2023	02/07/2024	495		4,207.19		50,610		4,770		84,872			(45,840)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/02/2023	01/31/2025	5,270		361.61		53,677		29,100		54,862			(24,577)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/02/2023	02/07/2024	14,423		360.16		113,734		10,719		78,299			(103,015)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/02/2023	02/07/2024	13,036		369.18		56,250		5,301		13,052			(50,948)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/02/2023	02/07/2024	6,379		363.77		40,050		3,775		19,794			(36,275)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/02/2023	02/07/2024	20,656		378.84		94,900		8,944		304			(85,956)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/02/2023	02/07/2024	21,222		368.59		195,000		18,379		19,915			(176,622)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/02/2023	02/07/2024	5,942		353.04		45,570		4,295		21,234			(41,275)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	02/08/2023	02/13/2024	24		33,507.67		41,920		4,695		24,607			(37,225)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	02/08/2023	02/13/2024	29		33,711.36		16,800		1,882		24,679			(14,918)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	02/08/2023	02/13/2024	5,200		12,495.38		49,920		5,591		252,004			(44,329)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	02/08/2023	02/13/2024	309		1,932.88		8,640		968					(7,672)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/08/2023	02/07/2025	3,151		920.28		78,880		43,520		104,592			(35,360)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/08/2023	02/06/2026	3,369		923.96		93,930		65,872		127,476			(28,058)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/08/2023	02/08/2027	3,803		922.12		123,200		95,662		168,512			(27,538)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/08/2023	02/08/2028	3,369		919.35		122,450		100,560		168,623			(21,890)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/08/2023	02/07/2025	2,608		917.51		68,160		37,606		90,964			(30,554)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/08/2023	02/13/2024	1,521		920.28		28,560		3,199		35,266			(25,361)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/08/2023	02/13/2024	2,065		920.28		38,760		4,341		47,861			(34,419)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/08/2023	02/13/2024	12,894		356.4		98,615		11,046		111,110			(87,569)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/08/2023	02/13/2024	14,015		364.96		58,575		6,561		37,905			(52,014)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/08/2023	02/13/2024	3,924		361.75		20,842		2,334		17,696			(18,507)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/08/2023	02/07/2025	3,364		352.83		41,652		22,981		53,006			(18,671)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/08/2023	02/13/2024	2,373		259.14		8,339		934		120			(7,405)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/08/2023	02/13/2024	1,187		251.55		7,959		891		1,222			(7,067)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/08/2023	02/07/2025	3,164		255.34		23,370		12,894		12,011			(10,476)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	02/08/2023	02/07/2025	6,461		201.41		39,520		21,804		18,606			(17,716)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	02/08/2023	02/13/2024	15,407		201.61		66,340		7,431		2,140			(58,909)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/08/2023	02/13/2024	27,827		372.25		199,920		22,393		11,172			(177,527)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/08/2023	02/13/2024	23,284		378.94		103,320		11,573		692			(91,747)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	02/08/2023	02/13/2024	188		2,670.75		26,700		2,991					(23,709)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	02/08/2023	02/13/2024	188		2,710.73		6,700		750					(5,950)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/09/2023	02/14/2024	74,508		257.43		439,680		50,549		402,328			(389,131)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/09/2023	02/07/2025	46,567		256.4		392,400		216,843		371,855			(175,557)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/09/2023	02/07/2025	39,073		106.84		124,320		68,700		114,895			(55,620)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/09/2023	02/07/2025	40,934		107.7		114,840		63,462		102,540			(51,378)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/09/2023	02/09/2026	44,655		107.81		146,400		102,894		129,871			(43,506)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/09/2023	02/09/2027	51,168		107.49		193,600		150,471		168,331			(43,129)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/09/2023	02/09/2028	61,401		107.49		249,480		205,030		210,520			(44,450)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/09/2023	02/14/2024	29,770		107.16		68,800		7,910		53,774			(60,890)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/09/2023	02/14/2024	53,028		107.16		122,550		14,089		95,785			(108,461)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	02/09/2023	02/14/2024	2,400		0.97		45,120		5,187		65,376			(39,933)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	MLIDV-	02/09/2023	02/14/2024	400		4,220.38		26,520		3,049		42,935			(23,471)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	TBDV-	02/09/2023	02/14/2024	110		33,497.68		101,750		11,698		165,586			(90,052)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/09/2023	02/14/2024	1,026		2,603.68		49,032		5,637		67,277			(43,395)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	02/09/2023	02/14/2024	5,100		12,381.17		51,000		5,863		227,253			(45,137)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	02/09/2023	02/14/2024	275		12,195.45		48,960		5,629		80,843			(43,331)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	02/09/2023	02/14/2024	940		1,892.35		31,248		3,593		42,852			(27,655)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOADV-	02/09/2023	02/14/2024	2,890		170.08		6,900		793		10,325			(6,107)				

SCHEDULE DB - PART A - SECTION 1

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MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/09/2023	02/14/2024	19,383		259.12		81,340		9,352		3,516			(71,988)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/09/2023	02/09/2026	12,263		255.07		146,940		103,274		102,418			(43,666)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/09/2023	02/14/2024	4,039		271.8		28,050		3,225		13,229			(24,825)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/09/2023	02/07/2025	6,242		277.25		46,750		25,834		33,540			(20,916)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/09/2023	02/14/2024	21,263		290.42		150,660		17,321		58,432			(133,339)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/09/2023	02/07/2025	24,006		289.25		249,200		137,710		178,009			(111,490)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	02/09/2023	02/07/2025	3,092		351.85		37,840		20,911		46,966			(16,929)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	02/09/2023	02/14/2024	12,930		355.41		99,820		11,476		119,499			(88,344)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	02/09/2023	02/14/2024	14,335		363.95		62,220		7,153		37,006			(55,067)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	02/09/2023	02/14/2024	3,654		360.75		19,890		2,287		16,958			(17,603)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/09/2023	02/14/2024	23,358		378.09		103,320		11,879		853			(91,441)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/09/2023	02/14/2024	27,915		371.42		195,020		22,421		11,348			(172,599)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/09/2023	02/07/2025	3,291		584.24		76,840		42,462		33,605			(34,378)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/09/2023	02/14/2024	1,709		347.9		15,120		1,738		8,057			(13,382)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/15/2023	02/21/2024	1,632		922.84		27,600		3,728		33,503			(23,872)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/15/2023	02/21/2024	1,523		919.17		28,140		3,801		36,223			(24,339)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/15/2023	02/14/2025	1,197		919.17		30,030		16,883		35,137			(13,147)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/15/2023	02/14/2025	2,067		918.25		52,250		29,374		61,798			(22,876)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/15/2023	02/13/2026	2,285		917.33		69,510		49,231		76,635			(20,279)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/15/2023	02/12/2027	2,502		916.41		86,020		67,203		89,987			(18,817)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/15/2023	02/15/2028	3,155		919.17		112,520		92,874		113,947			(19,646)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/15/2023	02/21/2024	15		34,093.92		23,050		3,114		7,895			(19,936)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/15/2023	02/21/2024	50		34,093.92		28,900		3,904		26,835			(24,996)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SOCDV-	02/15/2023	02/21/2024	5,400		12,687.89		72,360		9,775		109,466			(62,585)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/15/2023	02/21/2024	16,921		354.59		126,624		17,105		174,756			(109,519)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/15/2023	02/14/2025	3,384		354.23		35,868		20,165		50,418			(15,703)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/15/2023	02/21/2024	18,049		362.03		80,122		10,823		82,134			(69,298)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/15/2023	02/21/2024	3,384		356.71		22,004		2,972		28,697			(19,032)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	02/15/2023	02/21/2024	1,988		257.8		6,800		919		186			(5,881)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	02/15/2023	02/21/2024	3,578		252.02		20,430		2,760		2,812			(17,670)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	02/15/2023	02/14/2025	1,988		251.52		16,750		9,417		9,713			(7,333)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/15/2023	02/21/2024	21,541		378.21		107,920		14,578		913			(93,342)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/15/2023	02/21/2024	13,605		368.68		129,120		17,442		17,061			(111,678)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/16/2023	02/22/2024	87,245		256.74		501,760		69,261		528,172			(432,499)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/16/2023	02/14/2025	45,180		258.54		316,680		178,317		307,191			(138,363)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/16/2023	02/16/2028	66,330		106.71		273,350		225,787		246,742			(47,563)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/16/2023	02/22/2024	30,830		107.14		65,010		8,974		57,096			(56,036)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/16/2023	02/22/2024	40,172		107.14		84,710		11,693		74,398			(73,017)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/16/2023	02/14/2025	34,567		106.71		104,340		58,752		104,294			(45,588)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/16/2023	02/14/2025	45,777		107.14		129,360		72,840		127,897			(56,520)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/16/2023	02/13/2026	48,580		107.25		159,120		112,814		153,192			(46,306)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/16/2023	02/16/2027	56,054		106.61		218,400		170,885		204,837			(47,515)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/16/2023	02/22/2024	18,273		256.52		85,974		11,868		10,805			(74,106)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/16/2023	02/22/2024	6,636		271.24		44,118		6,090		25,239			(38,028)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/16/2023	02/22/2024	33,127		292.51		222,033		30,649		63,846			(191,384)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/16/2023	02/14/2025	29,029		294.56		249,900		140,714		150,275			(109,186)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	02/16/2023	02/22/2024	2,200		1		51,040		7,045		77,962			(43,995)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	MLIDV-	02/16/2023	02/22/2024	465		4,314.42		43,400		5,991		65,980			(37,409)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	TBDV-	02/16/2023	02/22/2024	131		33,899.03		77,440		10,690		123,084			(66,750)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/16/2023	02/22/2024	1,049		2,688.90		87,416		12,067		93,648			(75,349)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	02/16/2023	02/22/2024	5,500		12,442.48		73,700		10,173		339,227			(63,527)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/16/2023	02/22/2024	241		12,678.88		74,910		10,340		135,974			(64,570)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	02/16/2023	02/22/2024	1,030		1,946.09		44,340		6,121		52,442			(38,219)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	02/16/2023	02/22/2024	16,663		354.43		123,310		17,021		175,977			(106,289)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	02/16/2023	02/14/2025	3,389		354.08		34,680		19,528		48,827			(15,152)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	02/16/2023	02/22/2024	17,793		361.86		80,010		11,044		82,148			(68,966)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	02/16/2023	02/22/2024	3,107		356.2		20,460		2,824		27,900			(17,636)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/16/2023	02/22/2024	21,584		377.47		109,440		15,107		1,388			(94,333)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/16/2023	02/22/2024	13,348		367.96		126,900		17,517		21,071			(109,383)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/16/2023	02/22/2024	2,840		352.12		17,200		2,374		7,876			(14,826)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/16/2023	02/14/2025	1,542		591.92		30,352		17,091		12,986			(13,261)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/23/2023	02/28/2024	1,317		910.82		24,120		3,773		42,358			(20,347)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/23/2023	02/28/2024	1,098		908.99		21,000		3,285		37,160			(17,715)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/23/2023	02/21/2025	2,745		915.37		61,500		35,274		100,246			(26,226)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/23/2023	02/21/2025	1,866		909.9		45,900		26,326		74,755			(19,574)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/23/2023	02/23/2026	2,086		915.37		55,860		40,037		89,387			(15,823)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/23/2023	02/23/2027	2,415		909.9		78,320		61,689		123,009			(16,631)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/23/2023	02/23/2028	4,062		911.73		140,230		116,415		219,607			(23,815)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	02/23/2023	02/28/2024	33		33,120.75		54,010		8,448		52,855			(45,562)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	02/23/2023	02/28/2024	69		33,120.75		37,720		5,900		63,781			(31,820)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	02/23/2023	02/28/2024	6,600		12,180.14		64,020		10,013		184,904			(54,007)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	02/23/2023	02/28/2024	262		1,938.62		26,000		4,067					(21,933)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	02/23/2023	02/28/2024	576		1,915.72		16,940		2,650		5			(14,290)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	02/23/2023	02/28/2024	21,587		352.77		153,520		24,012		262,381			(129,508)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	02/23/2023	02/28/2024	20,166		360.16		86,620		13,548		119,898			(73,072)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	02/23/2023	02/28/2024	7,669		355.23		46,440		7,264		76,093			(39,176)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	02/23/2023	02/21/2025	7,385		352.42		73,580		42,202		115,003			(31,378)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	02/23/2023	02/28/2024	6,813		255.24		24,480		3,829		2,234			(20,651)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	02/23/2023	02/28/2024	3,206		250		18,320		2,865		5,244			(15,455)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/23/2023	02/28/2024	26,701		376.34		148,520		23,230		6,600			(125,290)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/23/2023	02/28/2024	23,576		371.41		182,600		28,560		23,725			(154,040)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	02/23/2023	02/28/2024	191		2,647.86		25,100		3,926					(21,174)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	02/23/2023	02/28/2024	535		2,626.93		24,780		3,876		16			(20,904)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	02/23/2023	02/28/2024	6,476		199.73		32,110		5,022		5,385			(27,088)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	02/23/2023	02/21/2025	2,491		201.34		14,700		8,431		7,916			(6,269)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/24/2023	02/28/2024	103,773		254.91		564,960		88,739		804,799			(476,221)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/24/2023	02/24/2025	45,990		254.4		354,510		204,276		430,873			(150,234)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/24/2023	02/24/2028	72,355		106.42		285,670		237,325		277,669			(48,345)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/24/2023	02/27/2024	25,371		106.84		49,410		7,647		53,731			(41,763)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/24/2023	02/27/2024	30,070		106.63		61,120		9,459		69,142			(51,661)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/24/2023	02/21/2025	37,587		106.84		100,400		57,676		111,284			(42,724)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/24/2023	02/21/2025	36,647		106.52		102,570		58,923		114,710			(43,647)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/24/2023	02/24/2026	42,285		106.52		139,050		99,802		147,948			(39,248)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/24/2023	02/24/2027	41,346		106.73		146,960		115,863		148,985			(31,097)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/24/2023	02/28/2024	2,100		0.99		49,980		7,850		76,725			(42,130)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	02/24/2023	02/28/2024	646		4,174.64		66,690		10,475		111,239			(56,215)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOADV-	02/24/2023	02/28/2024	2,970		168.68		9,150		1,437		16,581			(7,713)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	02/24/2023	02/28/2024	216		33,145.08		142,781		22,427		233,770			(120,354)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/24/2023	02/28/2024	1,500		2,616.28		57,018		8,956		77,618			(48,062)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	02/24/2023	02/28/2024	6,700		11,969.65		63,650		9,998		229,116			(53,652)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	TBDV-	02/24/2023	02/28/2024	443		12,113.28		95,930		15,068		166,975			(80,862)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	02/24/2023	02/28/2024	1,375		1,903.71		52,390		8,229		71,974			(44,161)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/24/2023	02/28/2024	34,233		253.76		148,750		23,364		48,607			(125,386)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/24/2023	02/24/2026	18,526		251.03		211,140		151,543		190,714			(59,597)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/24/2023	02/28/2024	11,158		269.39		70,500		11,074		57,651			(59,426)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/24/2023	02/24/2025	7,439		276.92		46,400		26,737		41,861			(19,663)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/24/2023	02/28/2024	32,017		288.14		242,730		38,126		141,842			(204,604)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/24/2023	02/24/2025	41,312		288.72		412,800		237,864		321,208			(174,936)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/24/2023	02/28/2024	21,663		351.53		154,295		24,235		286,349			(130,060)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/24/2023	02/28/2024	20,238		358.89		85,321		13,401		139,986			(71,919)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/24/2023	02/28/2024	7,696		354.33		45,325		7,119		82,042			(38,206)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/24/2023	02/24/2025	7,126		351.53		71,580		41,246		119,658			(30,334)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	PARDV-	02/24/2023	02/28/2024	26,735		375.86		151,340		23,771		4,267			(127,569)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	PARDV-	02/24/2023	02/28/2024	23,606		370.93		186,750		29,333		20,082			(157,417)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	PARDV-	02/24/2023	02/28/2024	1,422		353.35		11,400		1,791		6,425			(9,609)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/24/2023	02/24/2025	4,060		587.56		83,790		48,281		35,937			(35,509)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	03/01/2023	03/06/2024	263		1,854.76		8,300		1,462		2,972			(6,838)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	03/01/2023	03/06/2024	5,100		11,938.57		51,000		8,982		65,465			(42,018)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	03/01/2023	03/06/2024	43		32,269.89		21,280		3,748		33,268			(17,532)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	03/01/2023	03/06/2024	24		32,563.85		40,560		7,144		54,798			(33,416)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/01/2023	03/01/2028	18		5,628.41		4,630		3,860		4,624			(770)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/01/2023	03/01/2028	4,422		906.36		148,400		123,733		251,859			(24,667)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/01/2023	03/01/2027	3,095		908.17		94,080		74,516		160,837			(19,564)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/01/2023	02/27/2026	2,764		908.17		74,000		53,436		130,255			(20,564)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/01/2023	02/28/2025	2,543		908.17		57,040		33,252		105,152			(23,788)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/01/2023	02/28/2025	1,769		905.46		41,600		24,251		76,400			(17,349)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/01/2023	03/06/2024	995		908.17		16,470		2,901		34,543			(13,569)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/01/2023	03/06/2024	1,769		907.27		29,920		5,270		62,898			(24,650)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	03/01/2023	03/06/2024	307		2,573.36		13,200		2,325		4,984			(10,875)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/01/2023	03/06/2024	16,605		367.11		143,260		25,232		43,581			(118,028)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/01/2023	03/06/2024	27,770		373.75		159,080		28,018		13,263			(131,062)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/01/2023	02/28/2025	6,532		199.41		37,570		21,902		26,972			(15,668)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/01/2023	03/06/2024	9,044		199.41		37,620		6,626		8,758			(30,994)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/01/2023	02/28/2025	8,544		352.19		82,500		48,094		129,026			(34,406)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/01/2023	03/06/2024	19,935		351.84		141,400		24,904		254,561			(116,496)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/01/2023	03/06/2024	16,233		362.02		55,860		9,838		69,766			(46,022)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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S&P MARC 5%.....	INDEX LIAB.....	EX5.....	Equity/Index.....	UBSDV-.....	03/01/2023	03/06/2024	6,835		355		39,360		6,932		67,199			(32,428)				
SPMAES5E-1YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	MSIDV-.....	03/01/2023	03/06/2024	2,016		244.29		16,050		2,827		11,365			(13,223)				
SPMAES5E-1YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	MSIDV-.....	03/01/2023	03/06/2024	806		248.76		4,480		789		2,189			(3,691)				
SPMAES5E-2YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	MSIDV-.....	03/01/2023	02/28/2025	403		245.78		3,790		2,209		3,430			(1,581)				
SPPRISME-1YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	MSIDV-.....	03/01/2023	03/06/2024	18		5,584.05		2,190		386		1,275			(1,804)				
SPPRISME-3YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	MSIDV-.....	03/01/2023	02/27/2026	18		5,628.41		3,540		2,556		3,257			(984)				
SPPRISME-4YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	MSIDV-.....	03/01/2023	03/01/2027	18		5,628.41		4,110		3,255		4,452			(855)				
RUSSELL 2000.....	INDEX LIAB.....	EX5.....	Equity/Index.....	GSIDV-.....	03/02/2023	03/06/2024	1,104		1,929.29		45,507		8,034		59,173			(37,473)				
NASDAQ 100.....	INDEX LIAB.....	EX5.....	Equity/Index.....	GSIDV-.....	03/02/2023	03/06/2024	282		12,153.27		76,806		13,560		137,259			(63,246)				
NASDAQ 100.....	INDEX LIAB.....	EX5.....	Equity/Index.....	MSIDV-.....	03/02/2023	03/06/2024	5,100		12,044.87		53,040		9,364		177,222			(43,676)				
S&P 400 MIDCAP.....	INDEX LIAB.....	EX5.....	Equity/Index.....	GSIDV-.....	03/02/2023	03/06/2024	993		2,619.52		46,670		8,240		64,446			(38,430)				
DOW INDUSTRIAL.....	INDEX LIAB.....	EX5.....	Equity/Index.....	GSIDV-.....	03/02/2023	03/06/2024	133		32,937.56		80,256		14,170		127,472			(66,086)				
MSDB-1YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	MSIDV-.....	03/02/2023	03/06/2024	18,062		256.61		67,050		11,838		14,618			(55,212)				
MSDB-3YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	MSIDV-.....	03/02/2023	03/02/2026	6,422		251.13		75,360		54,524		66,102			(20,836)				
MSDC-1YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	MSIDV-.....	03/02/2023	03/06/2024	4,471		270.24		25,680		4,534		21,116			(21,146)				
MSDC-2YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	MSIDV-.....	03/02/2023	02/28/2025	4,471		279.37		23,760		13,870		21,374			(9,890)				
MSDG-1YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	MSIDV-.....	03/02/2023	03/06/2024	37,452		292.49		221,270		39,066		83,420			(182,204)				
MSDG-2YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	MSIDV-.....	03/02/2023	02/28/2025	14,087		295.4		105,780		61,748		69,902			(44,032)				
FIDMFYDN - 1YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	CITIDV-.....	03/02/2023	03/06/2024	96,216		254.35		512,400		90,467		797,544			(421,933)				
FIMFYDN - 2YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	CITIDV-.....	03/02/2023	02/28/2025	56,389		252.83		450,450		262,946		588,829			(187,504)				
LSMANFI-5YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	GSIDV-.....	03/02/2023	03/02/2028	74,563		105.95		290,720		242,553		300,304			(48,167)				
LSMANFI-1YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	GSIDV-.....	03/02/2023	03/06/2024	27,371		106.37		53,070		9,370		69,660			(43,700)				
LSMANFI-1YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	GSIDV-.....	03/02/2023	03/06/2024	7,551		106.69		13,680		2,415		17,163			(11,265)				
LSMANFI-2YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	GSIDV-.....	03/02/2023	02/28/2025	17,933		106.37		47,500		27,728		57,777			(19,772)				
LSMANFI-2YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	GSIDV-.....	03/02/2023	02/28/2025	39,641		106.47		103,320		60,312		125,453			(43,008)				
LSMANFI-3YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	GSIDV-.....	03/02/2023	03/02/2026	42,473		106.47		131,400		95,069		149,730			(36,331)				
LSMANFI-4YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	GSIDV-.....	03/02/2023	03/02/2027	53,799		106.05		193,800		153,630		209,924			(40,170)				
RAINBOW.....	INDEX LIAB.....	EX5.....	Equity/Index.....	MLIDV-.....	03/02/2023	03/06/2024	2,200		1.01		51,480		9,089		79,739			(42,391)				
DJ EURO STOXX 50.....	INDEX LIAB.....	EX5.....	Equity/Index.....	MLIDV-.....	03/02/2023	03/06/2024	354		4,312.68		19,800		3,496		30,032			(16,304)				
S&P MARC 5%.....	INDEX LIAB.....	EX5.....	Equity/Index.....	BOADV-.....	03/02/2023	03/06/2024	20,238		351.53		144,840		25,572		270,548			(119,268)				
S&P MARC 5% - 2YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	BOADV-.....	03/02/2023	02/28/2025	8,266		351.88		80,040		46,723		132,294			(33,317)				
S&P MARC 5%.....	INDEX LIAB.....	EX5.....	Equity/Index.....	BOADV-.....	03/02/2023	03/06/2024	16,247		361.7		57,000		10,064		82,607			(46,936)				
S&P MARC 5%.....	INDEX LIAB.....	EX5.....	Equity/Index.....	BOADV-.....	03/02/2023	03/06/2024	6,556		354.68		38,180		6,741		68,818			(31,439)				
SP500LV5.....	INDEX LIAB.....	EX5.....	Equity/Index.....	UBSDV-.....	03/02/2023	03/06/2024	27,690		374.83		158,110		27,915		9,284			(130,195)				
SP500LV5.....	INDEX LIAB.....	EX5.....	Equity/Index.....	UBSDV-.....	03/02/2023	03/06/2024	16,557		368.52		139,200		24,576		32,238			(114,624)				
SP500LV5.....	INDEX LIAB.....	EX5.....	Equity/Index.....	UBSDV-.....	03/02/2023	03/06/2024	3,140		349.25		23,870		4,214		12,818			(19,656)				
SP500LV8.....	INDEX LIAB.....	EX5.....	Equity/Index.....	MSIDV-.....	03/02/2023	02/28/2025	1,362		582.29		29,120		16,999		15,994			(12,121)				
BESGUVCX - 1YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	CITIDV-.....	03/08/2023	03/13/2024	1,769		908.06		27,680		5,392		61,062			(22,288)				
BESGUVCX - 1YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	CITIDV-.....	03/08/2023	03/13/2024	2,764		906.25		45,500		8,863		100,051			(36,637)				
BESGUVCX - 2YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	CITIDV-.....	03/08/2023	03/07/2025	2,654		908.06		58,080		34,407		108,434			(23,673)				
BESGUVCX - 2YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	CITIDV-.....	03/08/2023	03/07/2025	2,543		908.06		55,660		32,974		103,916			(22,686)				
BESGUVCX - 3YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	CITIDV-.....	03/08/2023	03/06/2026	2,764		904.45		77,000		56,087		133,736			(20,913)				
BESGUVCX-4YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	CITIDV-.....	03/08/2023	03/08/2027	3,317		908.06		98,700		78,641		163,785			(20,059)				
BESGUVCX-5YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	CITIDV-.....	03/08/2023	03/08/2028	4,533		908.06		147,190		123,278		240,043			(23,912)				
DOW INDUSTRIAL.....	INDEX LIAB.....	EX5.....	Equity/Index.....	TBDV-.....	03/08/2023	03/13/2024	34		33,093.58		47,850		9,321		60,552			(38,529)				
DOW INDUSTRIAL.....	INDEX LIAB.....	EX5.....	Equity/Index.....	TBDV-.....	03/08/2023	03/13/2024	49		33,224.77		22,720		4,426		42,706			(18,294)				
S&P 400 MIDCAP.....	INDEX LIAB.....	EX5.....	Equity/Index.....	BOADV-.....	03/08/2023	03/13/2024	193		2,573.49		28,850		5,620		3,940			(23,230)				
S&P 400 MIDCAP.....	INDEX LIAB.....	EX5.....	Equity/Index.....	BOADV-.....	03/08/2023	03/13/2024	425		2,599.36		14,960		2,914		2,295			(12,046)				
NASDAQ 100.....	INDEX LIAB.....	EX5.....	Equity/Index.....	SOCDV-.....	03/08/2023	03/13/2024	5,000		12,215.33		53,500		10,421		311,990			(43,079)				
RUSSELL 2000.....	INDEX LIAB.....	EX5.....	Equity/Index.....	PARDV-.....	03/08/2023	03/13/2024	426		1,886.99		11,696		2,278		545			(9,418)				
S&P MARC 5%.....	INDEX LIAB.....	EX5.....	Equity/Index.....	JPMDV-.....	03/08/2023	03/13/2024	17,397		349.92		135,420		26,378		260,124			(109,042)				
S&P MARC 5%.....	INDEX LIAB.....	EX5.....	Equity/Index.....	JPMDV-.....	03/08/2023	03/13/2024	14,830		359.04		61,360		11,952		105,399			(49,408)				
S&P MARC 5%.....	INDEX LIAB.....	EX5.....	Equity/Index.....	JPMDV-.....	03/08/2023	03/13/2024	11,123		354.13		65,910		12,839		123,428			(53,071)				
S&P MARC 5% - 2YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	JPMDV-.....	03/08/2023	03/07/2025	6,274		349.57		67,760		40,142		112,044			(27,618)				
SPMAES5E-1YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	GSIDV-.....	03/08/2023	03/13/2024	2,427		250.7		10,595		2,064		4,644			(8,532)				
SPMAES5E-1YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	GSIDV-.....	03/08/2023	03/13/2024	2,427		247.48		13,977		2,723		8,496			(11,254)				
SPMAES5E-2YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	GSIDV-.....	03/08/2023	03/07/2025	2,022		247.98		15,790		9,354		14,362			(6,436)				
SPPRISME-1YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	MSIDV-.....	03/08/2023	03/13/2024	18		5,585.70		2,360		460		1,319			(1,900)				
SPPRISME-2YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	MSIDV-.....	03/08/2023	03/07/2025	18		5,585.70		3,290		1,949		2,979			(1,341)				
SPLV5UE-1YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	MSIDV-.....	03/08/2023	03/13/2024	4,523		201.37		15,300		2,980		2,216			(12,320)				
SPLV5UE-2YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	MSIDV-.....	03/08/2023	03/07/2025	3,518		201.57		17,150		10,160		11,591			(6,990)				
SP500LV5.....	INDEX LIAB.....	EX5.....	Equity/Index.....	MSIDV-.....	03/08/2023	03/13/2024	25,746		375.43		142,200		27,699		13,720			(114,501)				
SP500LV5.....	INDEX LIAB.....	EX5.....	Equity/Index.....	MSIDV-.....	03/08/2023	03/13/2024	18,880		366.34		180,180		35,097		67,182			(145,083)				
MSDB-1YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	MSIDV-.....	03/09/2023	03/13/2024	21,324		253.27		98,580		19,250		41,340			(79,330)				
MSDB-3YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	MSIDV-.....	03/09/2023	03/09/2026	10,058		252.52		109,000		79,547		97,537			(29,453)				
MSDC-1YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	MSIDV-.....	03/09/2023	03/13/2024	10,381		269.18		70,840		13,833		57,966			(57,007)				
MSDC-2YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	MSIDV-.....	03/09/2023	03/07/2025	5,561		262.16		71,850		42,622		75,595			(29,229)				
MSDG-1YR.....	INDEX LIAB.....	EX5.....	Equity/Index.....	MSIDV-.....	03/09/2023	03/13/2024	41,026		292.79		262,800		51,317		92,402			(211,483)				

SCHEDULE DB - PART A - SECTION 1

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MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/09/2023	03/07/2025	40,342		290.16		415,360		246,392		289,715			(168,968)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/09/2023	03/13/2024	108,819		254.64		565,800		110,484		876,644			(455,316)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/09/2023	03/07/2025	49,284		254.39		360,000		213,552		461,233			(146,448)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/09/2023	03/09/2028	71,949		108.41		247,940		207,794		224,035			(40,146)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/09/2023	03/13/2024	31,770		107.34		63,580		12,415		57,078			(51,165)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/09/2023	03/13/2024	28,032		106.91		61,500		12,009		59,249			(49,491)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/09/2023	03/07/2025	28,967		106.91		83,700		49,651		85,327			(34,049)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/09/2023	03/07/2025	46,720		107.34		127,000		75,337		127,448			(51,663)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/09/2023	03/09/2026	50,458		106.91		170,100		124,138		167,904			(45,962)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/09/2023	03/09/2027	56,064		107.34		199,200		158,850		188,516			(40,350)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	03/09/2023	03/13/2024	2,800		0.99		80,640		15,747		124,843			(64,893)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	03/09/2023	03/13/2024	630		4,273.26		65,340		12,759		96,878			(52,581)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	SOCDV-	03/09/2023	03/13/2024	3,525		169.34		6,060		1,183		9,265			(4,877)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	TBDV-	03/09/2023	03/13/2024	208		32,383.87		143,380		27,998		233,251			(115,382)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	03/09/2023	03/13/2024	1,228		2,531.60		75,330		14,710		108,720			(60,620)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	03/09/2023	03/13/2024	5,000		11,995.88		50,000		9,763		335,443			(40,237)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	03/09/2023	03/13/2024	350		11,971.88		103,530		20,216		177,539			(83,314)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/09/2023	03/13/2024	1,807		1,833.89		75,867		14,815		114,199			(61,052)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	03/09/2023	03/13/2024	17,384		350.18		135,420		26,443		254,938			(108,977)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	03/09/2023	03/13/2024	14,534		359.31		61,200		11,951		99,977			(49,249)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	03/09/2023	03/13/2024	11,115		354.39		66,300		12,946		120,439			(53,354)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/09/2023	03/13/2024	25,855		373.85		137,700		26,889		20,296			(110,811)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/09/2023	03/13/2024	18,673		364.8		172,900		33,762		83,796			(139,138)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/09/2023	03/13/2024	1,724		347.05		13,140		2,566		8,770			(10,574)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/09/2023	03/07/2025	6,270		349.83		66,880		39,673		109,406			(27,207)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/09/2023	03/07/2025	1,967		579.17		39,100		23,194		25,771			(15,906)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/15/2023	03/20/2024	1,205		915.75		20,570		4,391		35,971			(16,179)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/15/2023	03/20/2024	1,643		914.84		28,800		6,147		50,235			(22,653)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/15/2023	03/14/2025	657		922.15		13,740		8,270		25,697			(5,470)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/15/2023	03/14/2025	1,752		915.75		41,120		24,748		75,789			(16,372)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/15/2023	03/13/2026	2,081		914.84		58,710		43,134		110,596			(15,576)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/15/2023	03/15/2027	2,300		916.67		72,240		57,899		136,693			(14,341)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/15/2023	03/15/2028	3,614		914.84		127,380		107,166		240,979			(20,214)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/15/2023	03/20/2024	31		31,778.94		53,000		11,313		101,102			(41,687)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/15/2023	03/20/2024	47		31,715.19		25,350		5,411		40,043			(19,939)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	03/15/2023	03/20/2024	292		2,334.88		10,710		2,286		15,910			(8,424)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	03/15/2023	03/20/2024	5,800		12,251.32		63,220		13,495		230,686			(49,725)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	TBDV-	03/15/2023	03/20/2024	286		1,810.54		23,900		5,102		17,277			(18,798)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	TBDV-	03/15/2023	03/20/2024	458		1,714.51		11,120		2,374		17,962			(8,746)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	03/15/2023	03/20/2024	14,007		364.82		64,500		13,768		51,661			(50,732)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	03/15/2023	03/20/2024	11,205		357.68		83,200		17,759		92,273			(65,441)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	03/15/2023	03/20/2024	17,929		356.61		142,080		30,328		162,778			(111,752)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/15/2023	03/14/2025	8,404		356.25		92,700		55,792		111,700			(36,908)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/15/2023	03/20/2024	6,388		254.21		26,560		5,669		6,302			(20,891)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/15/2023	03/20/2024	1,597		250.46		9,280		1,981		3,521			(7,299)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/15/2023	03/15/2027	36		5,601.87		8,440		6,764		9,291			(1,676)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/15/2023	03/15/2028	36		5,601.87		9,540		8,026		9,718			(1,514)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/15/2023	03/20/2024	54		5,612.94		5,370		1,146		3,165			(4,224)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/15/2023	03/20/2024	18		5,629.55		1,670		356		926			(1,314)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/15/2023	03/14/2025	36		5,624.01		5,360		3,226		5,209			(2,134)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/15/2023	03/13/2026	36		5,601.87		7,200		5,290		7,018			(1,910)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/15/2023	03/20/2024	11,599		199.68		43,930		9,377		12,306			(34,553)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/15/2023	03/14/2025	2,521		198.1		15,700		9,449		12,162			(6,251)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/15/2023	03/20/2024	33,269		373.77		135,720		28,970		28,994			(106,750)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/15/2023	03/20/2024	13,767		365.75		96,480		20,594		58,424			(75,886)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	03/16/2023	03/20/2024	3,000		1		66,900		14,316		102,997			(52,584)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/16/2023	03/20/2024	632		4,145.79		56,680		12,129		95,072			(44,551)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	TBDV-	03/16/2023	03/20/2024	192		32,246.55		145,700		31,178		238,803			(114,522)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/16/2023	03/20/2024	5,900		12,581.39		69,620		14,898		254,338			(54,722)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	03/16/2023	03/20/2024	342		12,367.50		80,539		17,234		130,500			(63,305)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/16/2023	03/20/2024	1,299		1,709.24		41,676		8,918		62,347			(32,758)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/16/2023	03/20/2024	22,842		252.53		123,120		26,346		54,976			(96,774)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/16/2023	03/16/2026	2,004		255.52		20,750		15,274		16,909			(5,476)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/16/2023	03/20/2024	6,190		275.44		39,780		8,512		14,260			(31,268)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/16/2023	03/14/2025	6,190		281.21		43,690		26,330		26,604			(17,360)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/16/2023	03/20/2024	50,988		285.76		343,100		73,418		329,390			(269,682)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/16/2023	03/14/2025	46,099		288.91		377,520		227,517		360,762			(150,003)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/16/2023	03/20/2024	120,539		255.83		726,150		155,385		847,885			(570,765)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/16/2023	03/14/2025	49,152		255.57		405,720		244,512		424,038			(161,208)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/16/2023	01/19/2028	11,249		107.96		40,080		33,537		36,600			(6,543)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/16/2023	03/16/2028	67,492		106.03		292,320		246,089		269,474			(46,231)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/16/2023	03/20/2024	27,184		106.14		65,830		14,087		75,311			(51,743)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/16/2023	03/20/2024	28,121		106.35		65,100		13,930		72,767			(51,170)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/16/2023	03/14/2025	10,311		106.46		31,020		18,695		32,895			(12,325)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/16/2023	03/14/2025	41,245		106.25		128,040		77,165		136,327			(50,875)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/16/2023	03/16/2026	43,120		106.46		150,880		111,059		152,695			(39,821)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/16/2023	03/16/2027	50,619		106.25		200,340		160,702		193,343			(39,638)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/16/2023	03/20/2024	14,016		364.23		65,000		13,909		56,121			(51,091)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/16/2023	03/20/2024	10,932		357.09		81,900		17,525		95,200			(64,375)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/16/2023	03/20/2024	18,221		356.02		145,600		31,156		174,320			(114,444)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/16/2023	03/14/2025	8,409		355.66		94,500		56,952		116,148			(37,548)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/16/2023	03/20/2024	32,873		375.01		140,300		30,022		28,787			(110,278)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/16/2023	03/20/2024	13,721		367.32		102,240		21,878		49,710			(80,362)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/16/2023	03/20/2024	3,144		348.78		19,360		4,143		14,414			(15,217)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/16/2023	03/14/2025	2,538		582.4		41,600		25,071		28,240			(16,529)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	03/16/2023	03/20/2024	1,317		2,430.26		65,920		14,106		100,610			(51,814)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/22/2023	03/27/2024	1,203		905.5		27,390		6,358		46,306			(21,032)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/22/2023	03/27/2024	2,405		909.16		50,380		11,694		85,192			(38,686)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/22/2023	03/21/2025	1,640		910.07		44,100		26,959		83,087			(17,141)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/22/2023	03/21/2025	1,640		905.5		47,550		29,068		77,800			(18,482)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/22/2023	03/20/2026	1,749		910.99		54,560		40,428		97,769			(14,132)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/22/2023	03/22/2027	2,077		910.99		72,580		58,513		131,581			(14,067)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/22/2023	03/22/2028	3,061		910.99		116,760		98,671		210,659			(18,089)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	03/22/2023	03/27/2024	41		62,920		14,605		126,468			(48,315)						
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	03/22/2023	03/27/2024	66		31,901.98		37,590		8,725		62,184			(28,865)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	03/22/2023	03/27/2024	292		2,378.02		45,430		10,545		65,548			(34,885)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	03/22/2023	03/27/2024	375		2,327.68		18,450		4,283		27,538			(14,167)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	03/22/2023	03/27/2024	6,200		12,567.15		72,540		16,838		139,539			(55,702)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/22/2023	03/27/2024	463		1,718.72		11,920		2,767		20,526			(9,153)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	03/22/2023	03/27/2024	15,640		358.05		120,400		27,947		126,484			(92,453)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	03/22/2023	03/27/2024	15,640		369.14		56,560		13,129		33,290			(43,431)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	03/22/2023	03/27/2024	13,685		360.91		88,200		20,473		83,221			(67,727)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/22/2023	03/21/2025	10,613		357.33		116,280		71,083		134,676			(45,197)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/22/2023	03/27/2024	3,993		252.94		19,436		4,511		5,506			(14,925)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/22/2023	03/21/2025	1,996		252.19		15,178		9,278		10,544			(5,899)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/22/2023	03/22/2028	36		5,545.87		10,740		9,076		10,588			(1,664)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/22/2023	03/27/2024	90		5,540.30		13,800		3,203		9,433			(10,597)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/22/2023	03/27/2024	18		5,540.30		2,760		641		1,887			(2,119)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/22/2023	03/21/2025	18		5,518.03		3,920		2,396		3,647			(1,524)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/22/2023	03/20/2026	36		5,534.74		8,920		6,610		8,174			(2,310)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/22/2023	03/22/2027	36		5,540.30		9,920		7,997		10,388			(1,923)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/22/2023	03/27/2024	25,311		371.65		125,840		29,210		43,751			(96,630)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/22/2023	03/27/2024	24,448		363.31		205,700		47,747		154,754			(157,953)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/22/2023	03/27/2024	14,680		195.77		76,850		17,838		48,809			(59,012)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/23/2023	03/27/2024	32,988		258.4		131,970		30,709		26,568			(101,261)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/23/2023	03/23/2026	6,756		251.86		87,720		65,120		68,361			(22,600)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/23/2023	03/27/2024	6,537		274.79		46,080		10,723		17,697			(35,357)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/23/2023	03/21/2025	3,269		281.68		23,400		14,324		13,761			(9,076)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/23/2023	03/27/2024	41,867		288.72		278,300		64,760		191,906			(213,540)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/23/2023	03/21/2025	52,247		291.61		431,860		264,351		346,462			(167,509)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/23/2023	03/27/2024	116,465		256.55		732,000		170,336		754,799			(561,664)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/23/2023	03/21/2025	67,162		257.07		548,410		335,694		522,960			(212,716)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/23/2023	03/23/2028	78,322		107.14		324,240		274,182		279,342			(50,058)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/23/2023	03/27/2024	35,431		107.57		71,820		16,712		60,690			(55,108)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/23/2023	03/27/2024	31,702		107.25		68,680		15,982		60,896			(52,698)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/23/2023	03/21/2025	32,634		107.14		96,950		59,345		92,938			(37,605)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/23/2023	03/21/2025	47,552		107.25		138,720		84,914		132,862			(53,806)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/23/2023	03/23/2026	53,147		107.46		177,840		132,021		164,383			(45,819)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/23/2023	03/23/2027	61,538		107.57		227,040		183,189		201,742			(43,851)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	03/23/2023	03/27/2024	2,500		0.99		40,500		9,424		59,728			(31,076)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	MLIDV-	03/23/2023	03/27/2024	570		4,177.69		58,320		13,571		92,466			(44,749)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/23/2023	03/27/2024	181		31,880.51		122,032		28,397		195,792			(93,635)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/23/2023	03/27/2024	6,200		12,729.23		66,960		15,582		146,492			(51,378)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/23/2023	03/27/2024	306		12,614.66		85,293		19,848		140,672			(65,445)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	03/23/2023	03/27/2024	1,279		1,749.53		35,926		8,360		59,950			(27,566)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	PARDV-	03/23/2023	03/27/2024	2,692		182.76		6,270		1,459		7,851			(4,811)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/23/2023	03/27/2024	1,006		2,376.93		74,376		17,307		127,434			(57,069)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/23/2023	03/27/2024	15,827		360.14		117,420		27,324		97,203			(90,096)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/23/2023	03/21/2025	10,551		359.41		119,320		73,038		113,037			(46,282)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/23/2023	03/27/2024	15,827		371.3		57,000		13,264		17,141			(43,736)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/23/2023	03/27/2024	13,606		362.66		86,730		20,182		61,351			(66,548)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/23/2023	03/27/2024	25,367		371.54		106,480		24,778		47,720			(81,702)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/23/2023	03/27/2024	24,502		363.21		187,850		43,713		161,611			(144,137)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/23/2023	03/27/2024	2,883		345.86		19,800		4,607		17,391			(15,193)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/23/2023	03/21/2025	2,178		568.76		37,950		23,230		35,737			(14,720)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/29/2023	04/03/2024	1,525		917.38		29,263		7,339		40,387			(21,924)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/29/2023	04/03/2024	3,485		917.38		66,886		16,774		92,313			(50,113)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/29/2023	03/28/2025	4,791		918.3		119,385		74,109		165,784			(45,276)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/29/2023	03/28/2025	2,287		919.21		56,104		34,826		77,872			(21,277)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/29/2023	03/27/2026	2,614		919.21		74,640		55,777		103,284			(18,863)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/29/2023	03/29/2027	2,940		918.3		93,555		75,863		128,933			(17,692)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/29/2023	03/29/2028	4,247		918.3		144,183		122,389		198,102			(21,794)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	03/29/2023	04/03/2024	24		33,077.49		33,120		8,306		52,553			(24,814)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	03/29/2023	04/03/2024	40		32,848.47		18,200		4,564		30,732			(13,636)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SOCDV-	03/29/2023	04/03/2024	4,600		12,846.03		59,800		14,997		18,321			(44,803)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	TBDV-	03/29/2023	04/03/2024	339		1,780.45		9,420		2,362		16,924			(7,058)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/29/2023	03/29/2028	125		5,580.09		36,610		31,076		35,050			(5,534)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/29/2023	04/03/2024	36		5,585.68		5,000		1,254		2,958			(3,746)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/29/2023	04/03/2024	72		5,574.50		10,360		2,598		6,326			(7,762)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/29/2023	03/28/2025	107		5,580.09		21,060		13,073		18,515			(7,987)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/29/2023	03/27/2026	107		5,585.68		25,020		18,697		21,852			(6,323)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/29/2023	03/29/2027	125		5,580.09		33,390		27,076		33,988			(6,314)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/29/2023	03/28/2025	5,010		361.41		49,320		30,616		53,519			(18,704)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/29/2023	04/03/2024	10,021		361.41		67,320		16,883		59,437			(50,437)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/29/2023	04/03/2024	19,484		366.08		95,200		23,874		67,050			(71,326)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/29/2023	04/03/2024	13,639		361.41		91,630		22,979		80,901			(68,651)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/29/2023	04/03/2024	7,141		256.34		29,520		7,403		3,938			(22,117)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/29/2023	04/03/2024	3,174		251.8		19,440		4,875		5,084			(14,565)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/29/2023	03/28/2025	397		253.57		3,120		1,937		1,735			(1,183)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/29/2023	04/03/2024	17,539		199.75		75,950		19,047		21,322			(56,903)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/29/2023	03/28/2025	7,015		198.96		44,660		27,723		31,609			(16,937)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/29/2023	04/03/2024	31,291		376.85		140,800		35,310		19,729			(105,490)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/29/2023	04/03/2024	22,188		371.22		145,860		36,579		47,454			(109,281)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/30/2023	04/03/2024	20,616		256.51		101,400		25,493		26,923			(75,907)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/30/2023	03/30/2026	12,687		254.75		151,040		113,075		112,634			(37,965)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/30/2023	04/03/2024	9,065		274.97		65,000		16,342		24,860			(48,658)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/30/2023	03/28/2025	10,152		283.79		66,640		41,422		37,112			(25,218)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/30/2023	04/03/2024	39,136		289.54		288,420		72,513		164,435			(215,907)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/30/2023	03/28/2025	33,300		289.25		342,410		212,836		258,536			(129,574)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/30/2023	04/03/2024	94,965		258.5		526,750		132,432		478,018			(394,318)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/30/2023	03/28/2025	39,537		257.73		317,220		197,178		293,650			(120,042)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/30/2023	03/30/2028	89,990		107.68		372,480		316,377		303,482			(56,103)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/30/2023	04/03/2024	34,326		107.79		74,740		18,791		55,248			(55,949)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/30/2023	04/03/2024	55,664		107.68		123,600		31,075		93,114			(92,525)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/30/2023	03/28/2025	55,664		107.46		171,000		106,291		150,142			(64,709)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/30/2023	03/28/2025	56,592		107.35		176,290		109,579		155,632			(66,711)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/30/2023	03/30/2026	64,013		107.79		220,110		164,784		189,518			(55,326)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/30/2023	03/30/2027	68,652		107.46		270,840		219,806		228,103			(51,034)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	03/30/2023	04/03/2024	2,500		1		53,000		13,325		78,323			(39,675)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	03/30/2023	04/03/2024	723		4,229.70		81,530		20,498		117,782			(61,032)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARDV-	03/30/2023	04/03/2024	177		32,859.03		109,968		27,647		164,924			(82,321)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/30/2023	04/03/2024	1,458		2,463.86		65,124		16,373		103,693			(48,751)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	03/30/2023	04/03/2024	4,700		12,963.14		60,630		15,243		38,735			(45,387)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/30/2023	04/03/2024	355		12,924.25		87,124		21,904		142,619			(65,220)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/30/2023	04/03/2024	1,414		1,768.38		61,300		15,412		96,826			(45,888)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/30/2023	03/28/2025	4,723		361.73		46,750		29,059		48,640			(17,691)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	03/30/2023	04/03/2024	10,279		362.09		69,930		17,581		56,304			(52,349)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	03/30/2023	04/03/2024	19,726		366.41		100,820		25,348		64,660			(75,472)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	03/30/2023	04/03/2024	13,613		361.73		94,570		23,776		77,506			(70,794)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/30/2023	04/03/2024	31,254		377.29		141,900		35,676		17,649			(106,224)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/30/2023	04/03/2024	21,878		371.3		147,840		37,169		46,093			(110,671)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/30/2023	04/03/2024	5,683		351.59		34,600		8,699		21,945			(25,901)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/30/2023	03/28/2025	1,742		582.71		32,220		20,027		20,172			(12,193)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	04/05/2023	04/10/2024	514		1,759.14		12,780		3,449		22,879			(9,331)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/05/2023	04/10/2024	6,000		12,967.20		59,400		16,031		211,501			(43,369)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	04/05/2023	04/10/2024	571		2,446.63		20,020		5,403		34,250			(14,617)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	04/05/2023	04/10/2024	27		33,281.82		15,840		4,275		25,579			(11,565)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	04/05/2023	04/10/2024	15		33,147.89		26,000		7,017		32,426			(18,983)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/05/2023	04/05/2027	2,593		917.35		96,480		78,701		123,086			(17,779)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/05/2023	04/02/2026	2,485		921.06		79,120		59,617		100,447			(19,503)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/05/2023	04/04/2025	2,053		922.91		54,150		34,138		67,860			(20,012)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/05/2023	04/04/2025	1,296		913.65		39,600		24,965		50,053			(14,635)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/05/2023	04/10/2024	2,377		916.43		55,000		14,844		67,598			(40,156)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/05/2023	04/10/2024	1,512		921.06		31,500		8,502		37,494			(22,998)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/05/2023	04/05/2028	4,645		921.98		178,450		152,164		229,660			(26,286)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/05/2023	04/04/2025	4,969		199.63		34,300		21,624		21,128			(12,676)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/05/2023	04/10/2024	11,429		200.23		56,350		15,208		12,954			(41,142)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	04/05/2023	04/04/2025	5,784		363.05		62,580		39,452		55,822			(23,128)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	04/05/2023	04/10/2024	18,179		371.03		84,480		22,800		33,399			(61,680)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	04/05/2023	04/10/2024	15,700		364.86		109,440		29,537		64,941			(79,903)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	04/05/2023	04/10/2024	15,976		361.96		133,400		36,003		91,150			(97,397)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/05/2023	04/10/2024	7,426		259.69		32,811		8,855		2,505			(23,956)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/05/2023	04/10/2024	2,345		254.83		15,503		4,184		2,517			(11,319)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	BOADV-	04/05/2023	04/05/2027	125		5,572.69		35,910		29,293		34,149			(6,618)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	BOADV-	04/05/2023	04/05/2028	143		5,572.69		45,600		38,883		40,460			(6,717)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	04/05/2023	04/10/2024	71		5,583.90		10,480		2,828		5,718			(7,652)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	04/05/2023	04/10/2024	89		5,572.69		13,600		3,671		7,669			(9,930)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	04/05/2023	04/04/2025	107		5,572.69		22,320		14,071		18,535			(8,249)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	BOADV-	04/05/2023	04/02/2026	125		5,572.69		31,500		23,735		26,259			(7,765)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/05/2023	04/10/2024	28,183		380.73		115,000		31,037		11,428			(83,963)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/05/2023	04/10/2024	25,364		373.28		178,200		48,094		47,457			(130,106)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/06/2023	04/10/2024	18,097		259.52		82,800		22,411		14,159			(60,389)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/06/2023	04/06/2026	3,934		255.96		49,100		37,076		33,102			(12,024)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/06/2023	04/10/2024	8,304		276.14		59,800		16,186		19,979			(43,614)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/06/2023	02/19/2025	2,527		263.4		42,490		25,814		31,990			(16,676)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/06/2023	04/04/2025	10,109		281.41		80,080		50,556		44,574			(29,524)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/06/2023	04/10/2024	33,655		291.48		216,580		58,620		111,815			(157,960)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/06/2023	04/04/2025	35,716		290.31		350,480		221,263		261,166			(129,217)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/06/2023	04/04/2025	36,822		260.19		305,280		192,727		226,195			(112,553)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/06/2023	04/10/2024	77,095		260.19		472,350		127,848		303,941			(344,502)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/06/2023	04/06/2027	69,787		106.93		285,000		232,678		247,032			(52,322)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/06/2023	04/06/2028	117,242		106.61		527,940		450,466		442,096			(77,474)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/06/2023	04/10/2024	41,872		106.28		115,650		31,302		112,582			(84,348)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/06/2023	04/10/2024	29,776		106.5		78,720		21,307		74,886			(57,413)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/06/2023	04/04/2025	41,872		106.5		141,750		89,489		133,907			(52,261)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/06/2023	04/04/2025	62,343		106.93		198,320		125,202		185,420			(73,118)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/06/2023	04/02/2026	66,065		106.71		250,630		189,027		226,900			(61,603)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	04/06/2023	04/10/2024	3,100		1		52,080		14,096		76,931			(37,984)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	04/06/2023	04/10/2024	766		4,296.52		47,850		12,951		66,274			(34,899)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	PARDV-	04/06/2023	04/10/2024	3,754		184.62		9,317		2,522		11,293			(6,795)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	04/06/2023	04/10/2024	206		33,485.29		133,515		36,138		205,720			(97,377)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	04/06/2023	04/10/2024	1,308		2,461.77		64,000		17,322		99,540			(46,678)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	04/06/2023	04/10/2024	6,100		13,062.60		61,610		16,676		303,977			(44,934)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/06/2023	04/04/2025	5,785		362.98		63,420		40,038		57,532			(23,382)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/06/2023	04/10/2024	18,458		370.96		84,420		22,849		34,050			(61,571)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/06/2023	04/10/2024	15,703		364.79		108,870		29,467		65,852			(79,403)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/06/2023	04/10/2024	15,979		361.89		132,820		35,949		92,406			(96,871)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/06/2023	04/10/2024	27,868		380.81		117,810		31,887		5,551			(85,923)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/06/2023	04/10/2024	25,616		373.35		184,730		50,000		36,235			(134,730)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/06/2023	04/10/2024	4,785		355.24		34,850		9,433		21,525			(25,417)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/06/2023	04/04/2025	1,145		592.68		19,440		12,273		10,232			(7,167)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/06/2023	04/10/2024	398		13,036.47		110,448		29,894		185,034			(80,554)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/06/2023	04/10/2024	1,596		1,759.72		53,396		14,452		84,450			(38,944)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/12/2023	04/17/2024	1,517		921.93		28,140		8,137		33,474			(20,003)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/12/2023	04/17/2024	2,601		921.01		49,440		14,297		59,225			(35,143)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/12/2023	04/11/2025	1,300		921.93		32,520		20,819		36,461			(11,701)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/12/2023	04/11/2025	2,276		921.01		57,960		37,105		64,946			(20,855)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/12/2023	04/10/2026	2,276		923.78		68,460		52,046		69,361			(16,414)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/12/2023	04/12/2027	2,926		921.93		99,900		81,977		97,962			(17,923)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/12/2023	04/12/2028	4,551		922.86		167,160		143,187		157,288			(23,973)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	04/12/2023	04/17/2024	42		33,343.68		71,540		20,688		85,672			(50,852)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	04/12/2023	04/17/2024	80		33,545.56		45,360		13,117		73,697			(32,243)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	04/12/2023	04/17/2024	322		2,472.99		47,760		13,811		48,268			(33,949)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	04/12/2023	04/17/2024	523		2,492.87		17,940		5,188		29,765			(12,752)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/12/2023	04/17/2024	8,800		12,848.35		114,400		33,082		486,856			(81,318)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	04/12/2023	04/17/2024	395		1,752.41		47,740		13,805		54,730			(33,935)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	04/12/2023	04/17/2024	677		1,770.15		17,160		4,962		29,178			(12,198)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/12/2023	04/11/2025	6,629		363.47		67,195		43,018		67,474			(24,178)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/12/2023	04/17/2024	12,982		362.39		98,968		28,619		74,824			(70,349)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/12/2023	04/17/2024	16,573		370.35		74,442		21,527		38,294			(52,915)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/12/2023	04/17/2024	15,468		364.2		105,336		30,461		74,109			(74,875)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/12/2023	04/17/2024	3,916		256.87		21,178		6,124		2,947			(15,054)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/12/2023	04/17/2024	2,741		255.34		16,781		4,853		2,870			(11,928)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/12/2023	04/12/2028	53		5,623.70		15,210		13,029		13,988			(2,181)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/12/2023	04/17/2024	71		5,601.25		10,240		2,961		5,733			(7,279)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/12/2023	04/17/2024	18		5,657.37		2,100		607		1,013			(1,493)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/12/2023	04/11/2025	53		5,612.48		10,260		6,568		8,531			(3,692)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/12/2023	04/10/2026	53		5,629.31		11,970		9,100		9,900			(2,870)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/12/2023	04/12/2027	53		5,629.31		13,650		11,201		13,410			(2,449)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/12/2023	04/17/2024	39,952		381.02		180,340		52,150		19,077			(128,190)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/12/2023	04/17/2024	36,013		373.2		282,880		81,802		77,989			(201,078)				
SPLY5UE-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/12/2023	04/17/2024	4,966		200.17		24,900		7,200		6,165			(17,700)				
SPLY5UE-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/12/2023	04/11/2025	5,959		200.37		39,360		25,198		23,716			(14,162)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/13/2023	04/17/2024	14,491		260.94		65,490		18,992		9,422			(46,498)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/13/2023	04/13/2026	6,658		259.41		76,330		58,133		47,533			(18,197)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/13/2023	04/17/2024	4,325		276.32		31,800		9,222		10,659			(22,578)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/13/2023	04/17/2024	31,925		290.72		218,550		63,380		121,467			(155,170)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/13/2023	04/11/2025	24,029		290.43		235,200		150,784		175,595			(84,416)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/13/2023	04/13/2028	66,939		107.77		271,440		232,663		223,798			(38,777)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/13/2023	04/17/2024	25,102		107.66		53,460		15,503		43,899			(37,957)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/13/2023	04/17/2024	32,540		107.56		70,700		20,503		58,966			(50,197)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/13/2023	04/11/2025	22,313		107.88		62,400		40,004		56,245			(22,396)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/13/2023	04/11/2025	35,329		107.77		100,320		64,314		90,817			(36,006)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/13/2023	04/13/2026	40,907		107.66		139,480		106,228		123,679			(33,252)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/13/2023	04/13/2027	52,994		107.66		201,210		165,250		172,288			(35,960)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/13/2023	04/17/2024	113,656		259.91		692,640		200,867		478,627			(491,773)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/13/2023	04/11/2025	42,621		260.43		341,880		219,175		257,311			(122,705)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	04/13/2023	04/17/2024	3,700		0.99		91,020		26,396		129,561			(64,624)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	04/13/2023	04/17/2024	1,169		4,341.42		106,590		30,911		135,559			(75,679)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/13/2023	04/17/2024	270		33,893.57		219,144		63,552		327,484			(155,592)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	04/13/2023	04/17/2024	1,798		2,497.55		91,800		26,622		135,754			(65,178)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/13/2023	04/17/2024	8,700		13,109.39		119,190		34,565		302,464			(84,625)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	04/13/2023	04/17/2024	580		13,017.62		162,564		47,144		262,201			(115,420)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	04/13/2023	04/17/2024	2,449		1,785.90		98,560		28,583		147,472			(69,977)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	SOCDV-	04/13/2023	04/17/2024	3,163		185.92		7,740		2,245		7,980			(5,495)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	04/13/2023	04/11/2025	6,604		364.84		66,960		42,927		52,922			(24,033)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	04/13/2023	04/17/2024	12,934		363.75		99,170		28,759		54,578			(70,411)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	04/13/2023	04/17/2024	16,511		371.74		74,400		21,576		21,753			(52,824)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	04/13/2023	04/17/2024	15,686		365.57		107,160		31,077		52,354			(76,083)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	04/13/2023	04/17/2024	39,904		381.47		186,020		53,946		13,895			(132,074)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	04/13/2023	04/17/2024	36,251		373.64		278,640		80,806		67,627			(197,834)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	04/13/2023	04/17/2024	5,339		355.13		38,000		11,020		20,985			(26,980)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/13/2023	04/11/2025	1,904		595.54		33,500		21,476		18,443			(12,024)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	04/19/2023	04/24/2024	445		1,819.23		11,840		3,652		19,918			(8,188)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/19/2023	04/24/2024	6,500		13,088.71		72,150		22,256		27,798			(49,894)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	04/19/2023	04/24/2024	279		2,502.19		11,060		3,412		17,656			(7,648)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/19/2023	04/24/2024	50		34,235.98		26,860		8,285		44,120			(18,575)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/19/2023	04/24/2024	27		34,303.77		33,390		10,300		31,989			(23,090)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/19/2023	04/19/2028	4,226		923.75		150,930		129,872		205,862			(21,058)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/19/2023	04/19/2027	2,276		922.83		75,390		62,231		102,205			(13,159)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/19/2023	04/17/2026	2,059		921.9		60,990		46,764		82,781			(14,227)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/19/2023	04/17/2025	1,842		923.75		44,710		29,038		60,487			(15,672)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/19/2023	04/17/2025	2,167		921.9		54,200		35,201		73,447			(18,999)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/19/2023	04/24/2024	4,118		921.9		77,520		23,912		101,489			(53,608)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/19/2023	04/24/2024	1,300		923.75		23,400		7,218		30,301			(16,182)				
SPLY5UE-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	04/19/2023	04/24/2024	9,427		201.33		42,560		13,128		9,720			(29,432)				
SPLY5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	04/19/2023	04/17/2025	6,450		201.33		39,910		25,920		22,421			(13,990)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/19/2023	04/17/2025	8,309		360.7		90,444		58,741		96,901			(31,704)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/19/2023	04/24/2024	11,632		360.7		92,673		28,586		80,385			(64,087)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/19/2023	04/24/2024	14,402		369.73		63,310		19,529		38,110			(43,781)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	04/19/2023	04/24/2024	13,294		362.87		92,702		28,595		75,029			(64,107)				
SPMAES5E-1YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	04/19/2023	04/24/2024	2,753		255.04		15,884		4,900		3,298			(10,985)				
SPMAES5E-2YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	04/19/2023	04/17/2025	787		250.46		8,256		5,362		4,890			(2,894)				
SPPRISME-5YR...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	04/19/2023	04/19/2028	107		5,599.80		31,920		27,466		29,203			(4,454)				
SPPRISME-1YR...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	04/19/2023	04/24/2024	107		5,599.80		14,520		4,479		8,285			(10,041)				
SPPRISME-1YR...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	04/19/2023	04/24/2024	71		5,588.60		10,080		3,109		5,916			(6,971)				
SPPRISME-2YR...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	04/19/2023	04/17/2025	71		5,594.20		13,760		8,937		11,738			(4,823)				
SPPRISME-3YR...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	04/19/2023	04/17/2026	71		5,583.00		17,200		13,188		14,796			(4,012)				
SPPRISME-4YR...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	04/19/2023	04/19/2027	89		5,599.80		23,900		19,728		6,904			(4,172)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	04/19/2023	04/24/2024	32,300		382.03		157,550		48,598		20,113			(108,952)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	04/19/2023	04/24/2024	16,571		375.97		119,180		36,762		29,875			(82,418)				
MSDB-1YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	04/20/2023	04/24/2024	20,505		258.16		99,320		30,724		25,377			(68,596)				
MSDB-3YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	04/20/2023	04/20/2026	4,732		255.62		57,720		44,334		41,021			(13,386)				
MSDC-1YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	04/20/2023	04/24/2024	3,985		274.94		29,150		9,017		12,461			(20,133)				
MSDC-2YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	04/20/2023	04/17/2025	5,796		273.01		64,000		41,625		44,950			(22,375)				
MSDG-1YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	04/20/2023	04/24/2024	44,966		291.03		301,300		93,204		169,181			(208,096)				
MSDG-2YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	04/20/2023	04/17/2025	32,609		291.33		305,900		198,952		226,512			(106,948)				
FIDMFYDN - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	CITIDV-	04/20/2023	04/24/2024	104,095		258.6		645,300		199,617		533,496			(445,683)				
FIMFYDN - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	CITIDV-	04/20/2023	04/17/2025	33,542		259.63		262,740		170,882		218,376			(91,858)				
LSMANFI-5YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	04/20/2023	04/20/2028	78,169		107.46		320,040		275,566		270,245			(44,474)				
LSMANFI-1YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	04/20/2023	04/24/2024	28,848		107.46		62,620		19,371		54,851			(43,249)				
LSMANFI-1YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	04/20/2023	04/24/2024	78,169		107.35		173,040		53,528		153,742			(119,512)				
LSMANFI-2YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	04/20/2023	04/17/2025	36,293		107.46		105,690		68,739		99,050			(36,951)				
LSMANFI-2YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	04/20/2023	04/17/2025	44,668		107.46		130,080		84,602		121,907			(45,478)				
LSMANFI-3YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	04/20/2023	04/20/2026	48,390		107.46		165,880		127,412		150,837			(38,468)				
LSMANFI-4YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	04/20/2023	04/20/2027	56,765		107.13		223,260		184,446		196,544			(38,814)				
RAINBOW...	INDEX LIAB...	EX5...	Equity/Index...	MLIDV-	04/20/2023	04/24/2024	2,500		0.99		41,500		12,838		56,303			(28,662)				
DJ EURO STOXX 50...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	04/20/2023	04/24/2024	639		4,371.70		45,640		14,118		55,787			(31,522)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	04/20/2023	04/24/2024	222		33,685.26		166,800		51,598		253,431			(115,202)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	04/20/2023	04/24/2024	1,200		2,477.76		70,110		21,688		101,192			(48,422)				
NASDAQ 100...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	04/20/2023	04/24/2024	6,500		12,985.98		68,900		21,314		68,949			(47,586)				
NASDAQ 100...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	04/20/2023	04/24/2024	377		12,921.05		96,187		29,754		154,737			(66,433)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	04/20/2023	04/24/2024	1,341		1,791.48		49,440		15,294		73,517			(34,146)				
S&P MARC 5% - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	UBSDV-	04/20/2023	04/17/2025	8,577		361.45		91,760		59,679		83,618			(32,081)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	UBSDV-	04/20/2023	04/24/2024	11,343		361.45		87,740		27,141		64,235			(60,599)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	UBSDV-	04/20/2023	04/24/2024	14,663		370.12		63,600		19,674		26,822			(43,926)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	UBSDV-	04/20/2023	04/24/2024	13,557		363.61		91,630		28,345		59,986			(63,285)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	04/20/2023	04/24/2024	32,283		382.22		150,650		46,602		17,501			(104,048)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	04/20/2023	04/24/2024	16,563		375.81		121,540		37,597		28,745			(83,943)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	04/20/2023	04/24/2024	4,492		355.15		34,080		10,542		19,062			(23,538)				
SP500LV8...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	04/20/2023	04/17/2025	5,516		593.56		100,630		65,448		50,577			(35,182)				
BESGUVCX - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	04/26/2023	04/25/2025	977		923		23,400		15,437		34,000			(7,963)				
BESGUVCX - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	04/26/2023	04/25/2025	2,388		922.08		58,080		38,316		84,395			(19,764)				
BESGUVCX - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	04/26/2023	05/01/2024	1,628		922.08		29,550		9,685		43,270			(19,865)				
BESGUVCX - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	04/26/2023	05/01/2024	651		926.68		10,560		3,461		15,123			(7,099)				
BESGUVCX - 3YR...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	04/26/2023	04/24/2026	2,714		922.08		79,000		61,086		112,645			(17,914)				
BESGUVCX-4YR...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	04/26/2023	04/26/2027	3,040		921.16		101,360		84,162		143,229			(17,198)				
BESGUVCX-5YR...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	04/26/2023	04/26/2028	5,319		921.16		193,550		167,299		272,441			(26,251)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	04/26/2023	05/01/2024	24		33,268.56		38,240		12,533		55,274			(25,707)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	04/26/2023	05/01/2024	36		33,235.26		24,360		7,984		39,668			(16,376)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	04/26/2023	05/01/2024	288		2,427.73		13,510		4,428		21,769			(9,082)				
NASDAQ 100...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	04/26/2023	05/01/2024	4,600		12,806.48		58,880		19,298		19,304			(39,582)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	04/26/2023	05/01/2024	462		1,735.60		13,520		4,431		22,593			(9,089)				
S&P MARC 5% - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	04/26/2023	04/25/2025	8,877		360.5		95,360		62,910		99,228			(32,450)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	04/26/2023	05/01/2024	10,541		372.75		35,720		11,707		18,488			(24,013)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	04/26/2023	05/01/2024	16,089		363.38		104,400		34,217		85,581			(70,183)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	04/26/2023	05/01/2024	19,417		360.5		151,200		49,555		136,000			(101,645)				
SPMAES5E-1YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	04/26/2023	05/01/2024	4,734		257.53		20,642		6,766		3,692			(13,877)				
SPMAES5E-1YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	04/26/2023	05/01/2024	789		254.24		4,545		1,490		1,174			(3,056)				
SPMAES5E-2YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	04/26/2023	04/25/2025	2,762		253.73		23,486		15,494		13,600			(7,992)				
SPPRISME-5YR...	INDEX LIAB...	EX5...	Equity/Index...	UBSDV-	04/26/2023	04/26/2028	54		5,550.57		15,990		13,821		15,971			(2,169)				
SPPRISME-1YR...	INDEX LIAB...	EX5...	Equity/Index...	UBSDV-	04/26/2023	05/01/2024	180		5,556.12		23,300		7,637		16,956			(15,663)				
SPPRISME-1YR...	INDEX LIAB...	EX5...	Equity/Index...	UBSDV-	04/26/2023	05/01/2024	18		5,556.12		2,330		764		1,695			(1,566)				
SPPRISME-2YR...	INDEX LIAB...	EX5...	Equity/Index...	UBSDV-	04/26/2023	04/25/2025	36		5,561.66		6,520		4,301		5,888			(2,219)				
SPPRISME-3YR...	INDEX LIAB...	EX5...	Equity/Index...	UBSDV-	04/26/2023	04/24/2026	54		5,556.12		12,240		9,465		11,951			(2,775)				
SPPRISME-4YR...	INDEX LIAB...	EX5...	Equity/Index...	UBSDV-	04/26/2023	04/26/2027	54		5,533.93		14,730		12,231		14,099			(2,499)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	04/26/2023	05/01/2024	26,473		381		119,380		39,127		21,808			(80,253)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	04/26/2023	05/01/2024	15,208		373.89		113,400		37,167		39,451			(76,233)				

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 Year-end (b)
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	04/26/2023	05/01/2024	8,466		200.8		37,400		12,258		10,843			(25,142)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	04/26/2023	04/25/2025	1,494		201.2		8,850		5,838		5,324			(3,012)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/27/2023	05/01/2024	19,309		259.86		82,810		27,218		19,017			(55,592)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/27/2023	04/27/2026	6,305		259.6		67,040		51,928		45,262			(15,112)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/27/2023	05/01/2024	2,548		274.47		17,570		5,775		8,783			(11,795)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/27/2023	04/25/2025	4,004		277.77		33,440		22,092		23,309			(11,348)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/27/2023	05/01/2024	30,129		291.49		205,920		67,681		110,036			(138,239)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/27/2023	04/25/2025	30,813		291.49		297,900		196,805		213,309			(101,095)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/27/2023	04/27/2028	104,980		107.53		437,310		378,241		360,384			(59,069)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/27/2023	05/01/2024	30,658		107.53		67,980		22,344		57,842			(45,636)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/27/2023	05/01/2024	48,309		107.53		107,120		35,208		91,145			(71,912)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/27/2023	04/24/2025	18,580		107.64		54,400		35,913		49,294			(18,487)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/27/2023	04/24/2025	49,238		107.53		146,280		96,570		133,150			(49,710)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/27/2023	04/27/2026	50,167		107.31		179,820		139,286		159,737			(40,534)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/27/2023	04/27/2027	61,315		107.53		237,600		197,450		202,936			(40,150)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/27/2023	04/25/2025	19,306		259.5		149,500		98,766		127,757			(50,734)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/27/2023	05/01/2024	114,293		259.76		624,560		205,279		504,157			(419,281)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	04/27/2023	05/01/2024	3,200		1		60,160		19,773		82,881			(40,387)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	04/27/2023	05/01/2024	780		4,358.05		66,300		21,791		78,778			(44,509)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	PARDV-	04/27/2023	05/01/2024	4,330		188.62		8,960		2,945		10,442			(6,015)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	04/27/2023	05/01/2024	148		33,859.98		88,600		29,121		131,531			(59,479)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	04/27/2023	05/01/2024	1,175		2,472.29		55,738		18,320		83,004			(37,418)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/27/2023	05/01/2024	4,500		13,160.03		57,600		18,932		27,733			(38,668)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	04/27/2023	05/01/2024	289		13,107.38		72,922		23,968		115,469			(48,954)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	04/27/2023	05/01/2024	1,713		1,754.72		48,210		15,846		73,776			(32,364)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	04/27/2023	04/25/2025	9,140		361.04		98,340		64,967		99,545			(33,373)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	04/27/2023	05/01/2024	19,111		361.04		149,040		48,986		127,397			(100,054)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	04/27/2023	05/01/2024	10,248		373.31		34,780		11,431		16,648			(23,349)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	04/27/2023	05/01/2024	16,065		364.28		102,080		33,552		77,878			(68,529)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/27/2023	05/01/2024	26,063		383.23		116,250		38,209		14,040			(78,041)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/27/2023	05/01/2024	15,414		376.45		111,650		36,697		27,407			(74,953)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/27/2023	05/01/2024	1,962		356.47		14,770		4,855		7,010			(9,915)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/27/2023	04/25/2025	2,088		598.51		35,310		23,327		17,066			(11,983)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/03/2023	05/03/2028	7,149		925.1		256,080		222,331		321,578			(33,749)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/03/2023	05/03/2027	4,657		924.18		153,940		128,559		197,462			(25,381)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/03/2023	05/01/2026	3,791		925.1		109,200		85,139		141,455			(24,061)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/03/2023	05/02/2025	3,791		924.18		91,700		61,378		119,012			(30,322)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/03/2023	05/02/2025	1,516		925.1		36,120		24,177		46,786			(11,943)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/03/2023	05/08/2024	1,408		926.95		22,620		7,844		28,811			(14,776)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/03/2023	05/08/2024	2,599		924.18		45,120		15,646		58,467			(29,474)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	05/03/2023	05/08/2024	460		1,753.19		12,064		4,183		21,679			(7,881)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	05/03/2023	05/08/2024	4,800		13,030.21		67,680		23,469		128,527			(44,211)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	05/03/2023	05/08/2024	286		2,473.78		14,560		5,049		25,006			(9,511)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	05/03/2023	05/08/2024	245		2,441.91		33,900		11,755		48,910			(22,145)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	05/03/2023	05/08/2024	51		33,681.55		25,653		8,896		44,365			(16,757)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	05/03/2023	05/08/2024	15		34,049.11		17,390		6,030		24,282			(11,360)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/03/2023	05/02/2025	2,487		201.87		14,400		9,639		7,877			(4,762)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/03/2023	05/08/2024	3,979		203.28		13,840		4,799		2,349			(9,041)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/03/2023	05/02/2025	7,722		362.23		85,120		56,974		73,809			(28,146)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/03/2023	05/08/2024	18,202		362.6		141,240		48,977		96,707			(92,263)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/03/2023	05/08/2024	13,238		370.93		59,040		20,473		24,070			(38,567)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/03/2023	05/08/2024	11,583		366.95		68,040		23,594		36,700			(44,446)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/03/2023	05/08/2024	4,328		259.51		16,830		5,836		1,999			(10,994)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/03/2023	05/02/2025	1,574		255.19		13,040		8,728		6,327			(4,312)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/03/2023	05/08/2024	592		5,518.34		99,198		34,399		78,715			(64,799)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/03/2023	05/08/2024	36		5,579.66		4,904		1,701		3,536			(3,203)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/03/2023	05/02/2025	36		5,596.38		6,606		4,422		6,118			(2,184)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/03/2023	05/01/2026	54		5,607.53		11,841		9,232		10,623			(2,609)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/03/2023	05/03/2027	54		5,607.53		13,599		11,357		14,132			(2,242)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/03/2023	05/03/2028	54		5,601.96		15,171		13,172		14,675			(1,999)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/03/2023	05/08/2024	29,221		382.24		127,920		44,358		20,551			(83,562)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/03/2023	05/08/2024	20,511		375.12		148,920		51,641		47,802			(97,279)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	05/04/2023	05/08/2024	1,629		1,739.43		63,252		21,990		102,913			(41,262)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/04/2023	05/08/2024	324		13,073.35		91,266		31,730		151,193			(59,536)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/04/2023	05/08/2024	4,900		12,982.48		67,620		23,509		169,551			(44,111)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	05/04/2023	05/08/2024	160		33,260.25		121,900		42,380		189,132			(79,520)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	05/04/2023	05/08/2024	583		4,299.89		51,750		17,991		66,481			(33,759)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	05/04/2023	05/08/2024	3,000		0.99		70,800		24,614		103,404			(46,186)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/04/2023	05/08/2024	101,738		259.48		594,000		206,510		471,078			(387,490)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/04/2023	05/02/2025	46,630		259.74		367,840		246,540		301,439			(121,300)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/04/2023	05/08/2024	18,906		259.22		86,400		30,038		22,640			(56,362)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/04/2023	05/04/2026	7,484		257.44		87,400		68,256		60,219			(19,144)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/04/2023	05/08/2024	3,232		280.42		19,440		6,759		4,997			(12,681)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/04/2023	05/02/2025	12,927		283.21		101,520		68,042		52,758			(33,478)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/04/2023	05/08/2024	36,231		292.27		243,800		84,760		123,318			(159,040)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/04/2023	05/02/2025	37,256		292.27		357,520		239,623		247,276			(117,897)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/04/2023	05/02/2025	7,982		362.94		88,450		59,282		79,783			(29,168)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	05/04/2023	05/08/2024	17,891		362.94		144,300		50,167		101,807			(94,133)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	05/04/2023	05/08/2024	13,487		371.66		62,230		21,635		28,935			(40,595)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	05/04/2023	05/08/2024	11,285		367.66		68,060		23,662		39,210			(44,398)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/04/2023	05/08/2024	29,533		381.83		123,900		43,075		24,581			(80,825)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/04/2023	05/08/2024	20,533		375.08		140,890		48,982		49,915			(91,908)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/04/2023	05/08/2024	2,531		354.81		17,010		5,914		10,703			(11,096)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/04/2023	05/02/2025	2,292		598.32		33,240		22,279		19,364			(10,961)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/04/2023	05/08/2024	1,618		2,429.50		87,828		30,534		144,048			(57,294)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/08/2023	05/13/2024	66,126		107.15		150,520		54,202		142,622			(96,318)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/08/2023	05/13/2024	70,783		107.37		153,520		55,282		143,421			(98,238)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/08/2023	05/08/2025	10,245		107.04		31,460		21,284		30,330			(10,176)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/08/2023	05/08/2025	88,479		107.37		259,350		175,459		247,892			(83,891)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/08/2023	05/08/2026	105,244		107.26		367,250		288,127		338,400			(79,123)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/08/2023	05/07/2027	110,832		107.37		424,830		356,168		374,256			(68,662)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/08/2023	05/08/2028	151,811		107.37		625,920		545,112		530,490			(80,808)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/10/2023	05/15/2024	1,730		925.12		31,872		11,647		35,990			(20,225)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/10/2023	05/15/2024	1,081		919.56		22,720		8,303		26,835			(14,417)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/10/2023	05/09/2025	1,621		925.12		40,485		27,481		43,604			(13,004)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/10/2023	05/09/2025	2,378		924.19		60,302		40,932		65,090			(19,370)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/10/2023	05/08/2026	2,919		924.19		87,588		68,840		89,638			(18,748)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/10/2023	05/10/2027	2,702		925.12		88,250		74,115		87,840			(14,135)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/10/2023	05/10/2028	4,540		925.12		160,062		139,570		154,147			(20,492)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	05/10/2023	05/15/2024	24		33,531.33		37,200		13,594		52,977			(23,606)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	05/10/2023	05/15/2024	72		33,564.86		35,040		12,805		55,757			(22,235)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	05/10/2023	05/15/2024	286		2,431.87		10,990		4,016		17,604			(6,974)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/10/2023	05/15/2024	5,600		13,347.83		64,400		23,534		271,755			(40,866)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/10/2023	05/15/2024	341		1,771.82		33,180		12,125		48,417			(21,055)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/10/2023	05/15/2024	568		1,759.51		14,400		5,262		24,138			(9,138)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/10/2023	05/15/2024	23,120		362.59		189,798		69,358		143,911			(120,440)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/10/2023	05/15/2024	12,111		372.03		53,610		19,591		28,274			(34,019)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/10/2023	05/15/2024	18,716		365.49		128,636		47,007		88,865			(81,628)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/10/2023	05/09/2025	5,505		362.95		60,934		41,361		58,962			(19,573)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/10/2023	05/15/2024	2,752		257.14		13,593		4,967		2,704			(8,625)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/10/2023	05/09/2025	2,359		253.58		21,444		14,556		11,977			(6,888)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/10/2023	05/15/2024	36		5,605.77		5,042		1,843		3,145			(3,200)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/10/2023	05/15/2024	54		5,622.58		7,140		2,609		4,312			(4,531)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/10/2023	05/09/2025	89		5,611.37		17,315		11,753		14,697			(5,562)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/10/2023	05/08/2026	89		5,616.98		20,735		16,297		17,297			(4,438)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/10/2023	05/10/2027	89		5,616.98		23,640		19,854		23,114			(3,786)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/10/2023	05/10/2028	107		5,616.98		31,242		27,242		28,546			(4,000)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/10/2023	05/15/2024	5,959		201.59		25,920		9,472		7,003			(16,448)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/10/2023	05/09/2025	4,469		201.79		26,910		18,266		15,277			(8,644)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/10/2023	05/15/2024	33,910		382.87		150,040		54,829		27,369			(95,211)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/10/2023	05/15/2024	13,452		373.95		110,400		40,344		41,555			(70,056)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	05/11/2023	05/15/2024	3,000		1		59,100		21,653		84,486			(37,447)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	05/11/2023	05/15/2024	603		4,331.29		55,900		20,480		67,197			(35,420)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/11/2023	05/15/2024	2,672		188.43		5,950		2,180		6,591			(3,770)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	05/11/2023	05/15/2024	150		33,609.29		90,950		33,322		140,080			(57,628)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	05/11/2023	05/15/2024	5,700		13,389.78		64,410		23,598		209,681			(40,812)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/11/2023	05/15/2024	299		13,389.78		90,280		33,076		145,434			(57,204)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	05/11/2023	05/15/2024	1,605		1,746.45		59,024		21,625		89,957			(37,399)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/11/2023	05/15/2024	23,565		259.96		108,300		39,678		30,059			(68,622)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/11/2023	05/11/2026	5,498		256.4		68,880		54,225		48,397			(14,655)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/11/2023	05/15/2024	2,882		280.1		16,600		6,082		4,979			(10,518)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/11/2023	05/09/2025	7,204		283.16		54,320		36,921		29,982			(17,399)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/11/2023	05/15/2024	33,115		292.04		232,315		85,114		125,174			(147,201)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/11/2023	05/09/2025	18,776		293.5		173,580		117,982		118,971			(55,598)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/11/2023	05/15/2024	110,048		259.88		643,500		235,762		497,748			(407,738)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/11/2023	05/09/2025	53,485		259.62		435,070		295,716		357,381			(139,354)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/11/2023	05/15/2024	36,303		108.07		68,640		25,148		57,071			(43,492)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/11/2023	05/15/2024	14,893		108.5		25,600		9,379		20,228			(16,221)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/11/2023	05/09/2025	26,994		107.64		76,850		52,235		70,485			(24,615)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/11/2023	05/09/2025	64,228		107.75		180,090		122,407		164,533			(57,683)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/11/2023	05/11/2026	61,435		107.96		199,320		156,914		176,307			(42,406)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/11/2023	05/11/2027	76,329		107.85		281,260		236,401		239,871			(44,859)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/11/2023	05/11/2028	99,600		107.85		398,040		347,294		326,289			(50,746)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	05/11/2023	05/15/2024	23,151		362.1		190,680		69,860		145,552			(120,820)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	05/11/2023	05/15/2024	12,127		371.17		55,440		20,312		29,085			(35,128)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	05/11/2023	05/15/2024	18,466		365		127,300		46,640		87,970			(80,660)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/11/2023	05/15/2024	33,956		381.99		154,880		56,744		31,926			(98,136)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/11/2023	05/15/2024	13,751		373.44		113,190		41,470		45,342			(71,720)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/11/2023	05/15/2024	1,684		357.4		13,740		5,034		8,209			(8,706)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/11/2023	05/09/2025	2,285		600.68		33,480		22,756		18,559			(10,724)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	05/11/2023	05/15/2024	1,315		2,445.35		73,632		26,977		113,619			(46,655)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/11/2023	05/09/2025	5,237		362.46		57,760		39,259		53,732			(18,501)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/17/2023	05/22/2024	1,196		916.89		23,760		9,126		32,441			(14,634)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/17/2023	05/22/2024	1,196		917.81		23,210		8,915		31,641			(14,295)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/17/2023	05/16/2025	1,087		916.89		28,200		19,408		38,783			(8,792)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/17/2023	05/16/2025	1,631		917.81		41,550		28,596		57,298			(12,954)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/17/2023	05/15/2026	1,957		917.81		58,680		46,489		80,791			(12,191)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/17/2023	05/17/2027	2,501		918.73		84,640		71,482		114,790			(13,158)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/17/2023	05/17/2028	3,915		917.81		145,080		127,052		197,715			(18,028)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	05/17/2023	05/22/2024	30		32,852.61		57,440		22,062		89,071			(35,378)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	05/17/2023	05/22/2024	54		33,086.56		36,918		14,180		57,653			(22,738)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/17/2023	05/22/2024	5,400		13,589.26		65,880		25,304		64,079			(40,576)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/17/2023	05/22/2024	394		1,749.65		10,920		4,194		16,910			(6,726)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	05/17/2023	05/22/2024	13,588		360.98		103,880		39,900		96,004			(63,980)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	05/17/2023	05/22/2024	11,092		368.91		50,800		19,512		36,053			(31,288)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	05/17/2023	05/22/2024	13,865		364.58		84,500		32,456		70,545			(52,044)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/17/2023	05/16/2025	10,537		360.62		113,240		77,936		118,639			(35,304)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/17/2023	05/22/2024	5,981		255.05		25,350		9,737		7,326			(15,613)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/17/2023	05/22/2024	5,184		251.04		30,940		11,884		12,735			(19,056)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/17/2023	05/16/2025	3,589		251.04		30,780		21,184		19,790			(9,596)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/17/2023	05/22/2024	36		5,564.77		5,180		1,990		3,595			(3,190)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/17/2023	05/22/2024	36		5,564.77		5,180		1,990		3,595			(3,190)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/17/2023	05/16/2025	18		5,542.44		3,770		2,595		3,446			(1,175)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/17/2023	05/15/2026	18		5,542.44		4,540		3,597		4,052			(943)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/17/2023	05/17/2027	36		5,548.03		10,240		8,648		10,270			(1,592)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/17/2023	05/17/2028	36		5,542.44		11,420		10,001		10,637			(1,419)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/17/2023	05/22/2024	6,505		200.03		28,080		10,785		11,559			(17,295)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/17/2023	05/16/2025	3,002		199.44		18,900		13,008		13,157			(5,892)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	05/17/2023	05/22/2024	29,624		381.37		132,300		50,816		47,994			(81,484)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	05/17/2023	05/22/2024	22,571		371.8		184,000		70,673		106,153			(113,327)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	05/17/2023	05/22/2024	244		2,443.48		34,440		13,228		52,035			(21,212)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	05/17/2023	05/22/2024	447		2,436.10		17,050		6,549		26,502			(10,501)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	05/18/2023	05/22/2024	2,300		1		57,500		22,143		78,086			(35,357)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	05/18/2023	05/22/2024	504		4,336.87		48,400		18,638		54,599			(29,762)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	TBDV-	05/18/2023	05/22/2024	119		33,502.37		75,600		29,113		107,959			(46,487)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	05/18/2023	05/22/2024	5,500		13,834.62		64,900		24,992		15,054			(39,908)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	05/18/2023	05/22/2024	253		13,640.93		84,000		32,348		125,561			(51,652)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/18/2023	05/22/2024	24,571		257.62		111,570		42,964		43,311			(68,606)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/18/2023	05/18/2026	9,891		255.53		117,220		93,017		90,102			(24,202)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/18/2023	05/22/2024	85,238		257.58		514,800		198,244		538,051			(316,556)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/18/2023	05/16/2025	44,944		257.58		366,560		252,617		356,715			(113,943)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/18/2023	05/22/2024	45,747		17.13		96,530		37,173		98,456			(59,357)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/18/2023	05/22/2024	43,880		17.12		94,940		36,560		97,312			(58,380)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/18/2023	05/16/2025	18,672		17.08		56,200		38,731		56,896			(17,469)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/18/2023	05/16/2025	33,286		17.12		193,120		133,090		194,867			(60,030)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/18/2023	05/15/2026	69,087		17.15		230,140		182,492		220,655			(47,648)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/18/2023	05/18/2027	80,291		17.13		301,860		255,138		276,377			(46,722)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/18/2023	05/18/2028	115,768		17.12		473,680		415,075		415,680			(58,605)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/18/2023	05/16/2025	10,562		359.78		113,601		78,289		131,391			(35,312)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/18/2023	05/22/2024	13,619		360.13		103,826		39,982		106,166			(63,844)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/18/2023	05/22/2024	11,118		368.05		50,200		19,332		42,165			(30,868)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/18/2023	05/22/2024	14,175		363.73		86,027		33,128		81,483			(52,899)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	05/18/2023	05/22/2024	29,649		381.05		133,350		51,352		42,185			(81,998)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	05/18/2023	05/22/2024	22,590		371.49		186,400		71,781		107,582			(114,619)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	05/18/2023	05/22/2024	3,106		354.14		26,290		10,124		18,490			(16,166)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	PARDV-	05/18/2023	05/16/2025	1,732		593.33		28,260		19,476		17,812			(8,784)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	05/18/2023	05/22/2024	1,009		2,470.43		57,575		22,172		82,725			(35,403)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/18/2023	05/22/2024	3,994		275.16		27,545		10,607		15,447			(16,938)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/18/2023	05/16/2025	7,624		283.7		49,432		34,066		32,907			(15,365)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/18/2023	05/22/2024	27,709		292.9		175,320		67,514		92,441			(107,806)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/18/2023	05/16/2025	26,682		292.33		251,171		173,096		179,248			(78,075)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	05/18/2023	05/22/2024	952		1,777.71		40,477		15,587		58,467			(24,890)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	05/24/2023	05/30/2024	453		1,774.06		12,912		5,221		22,008			(7,691)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/24/2023	05/30/2024	5,700		13,604.48		83,790		33,883		116,068			(49,907)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	05/24/2023	05/30/2024	49		32,865.51		32,320		13,069		52,783			(19,251)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	05/24/2023	05/30/2024	15		32,996.71		21,700		8,775		44,716			(12,925)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/24/2023	05/23/2025	2,794		357.96		29,800		20,791		35,746			(9,009)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	05/24/2023	05/30/2024	19,555		357.6		154,700		62,557		183,714			(92,143)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	05/24/2023	05/30/2024	10,057		365.83		46,440		18,779		46,701			(27,661)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	05/24/2023	05/30/2024	11,454		361.53		70,930		28,682		78,670			(42,248)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/24/2023	05/30/2024	2,013		255.8		6,279		2,539		2,845			(3,740)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/24/2023	05/30/2024	2,416		245.12		18,662		7,546		14,733			(11,115)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	05/24/2023	05/30/2024	36		5,532.29		5,240		2,119		4,186			(3,121)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	05/24/2023	05/30/2024	36		5,554.51		4,840		1,957		3,702			(2,883)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	05/24/2023	05/23/2025	54		5,526.73		10,860		7,577		10,058			(3,283)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	05/24/2023	05/22/2026	54		5,526.73		13,110		10,469		12,895			(2,641)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	05/24/2023	05/24/2027	54		5,554.51		14,310		12,153		13,667			(2,157)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	05/24/2023	05/24/2028	54		5,554.51		15,900		13,984		15,956			(1,916)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/24/2023	05/30/2024	1,416		920.61		24,700		9,988		41,596			(14,712)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/24/2023	05/30/2024	2,833		918.77		51,480		20,817		87,105			(30,663)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/24/2023	05/23/2025	4,249		918.77		102,570		71,561		163,732			(31,009)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/24/2023	05/23/2025	1,961		916.02		49,680		34,661		78,879			(15,019)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/24/2023	05/22/2026	1,852		916.94		54,400		43,441		84,145			(10,959)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/24/2023	05/24/2027	1,852		915.1		63,240		53,707		94,781			(9,533)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/24/2023	05/24/2028	3,268		915.1		120,600		106,068		180,162			(14,532)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/24/2023	05/30/2024	25,602		377.2		125,100		50,588		62,087			(74,512)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/24/2023	05/30/2024	16,499		370.17		130,500		52,771		89,947			(77,729)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/24/2023	05/30/2024	16,667		198.39		69,960		28,290		43,393			(41,670)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/24/2023	05/23/2025	7,576		198.59		44,100		30,768		36,330			(13,332)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	05/24/2023	05/30/2024	372		2,434.34		14,607		5,907		25,181			(8,700)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	PARDV-	05/25/2023	05/30/2024	2,775		176.59		5,175		2,098		6,697			(3,077)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/25/2023	05/30/2024	798		1,763.37		42,518		17,238		64,273			(25,280)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	05/25/2023	05/30/2024	251		13,701.57		61,425		24,903		89,770			(36,522)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/25/2023	05/30/2024	5,700		13,938.53		84,360		34,202		49,811			(50,158)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/25/2023	05/30/2024	128		32,764.65		103,446		41,940		154,007			(61,506)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/25/2023	05/30/2024	632		4,290.98		76,410		30,978		94,925			(45,432)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/25/2023	05/30/2024	1,900		0.97		52,060		21,106		70,120			(30,954)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/25/2023	05/30/2024	18,487		254.79		77,970		31,611		51,347			(46,359)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/25/2023	05/22/2026	2,411		256.28		23,298		18,621		20,882			(4,677)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/25/2023	05/30/2024	4,407		271.46		31,188		12,644		23,677			(18,544)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/25/2023	05/23/2025	13,222		275		110,592		77,262		94,642			(33,331)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/25/2023	05/30/2024	49,104		291.51		315,887		128,068		198,463			(187,819)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/25/2023	05/23/2025	29,188		291.22		273,190		190,855		211,318			(82,335)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/25/2023	05/30/2024	120,555		255.16		660,050		267,600		949,809			(392,450)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/25/2023	05/23/2025	61,259		255.41		455,520		318,234		549,644			(137,286)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/25/2023	05/30/2024	38,523		106.43		82,410		33,411		103,557			(48,999)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/25/2023	05/30/2024	45,100		106.43		96,480		39,115		121,238			(57,365)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/25/2023	05/23/2025	50,738		106.32		148,500		103,745		170,001			(44,755)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/25/2023	05/23/2025	43,221		106.32		126,500		88,375		144,816			(38,125)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/25/2023	05/22/2026	45,100		106		160,320		128,138		171,511			(32,182)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/25/2023	05/25/2027	45,100		106		176,640		150,131		178,141			(26,509)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/25/2023	05/25/2028	88,321		106.43		355,320		312,696		339,833			(42,624)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/25/2023	05/23/2025	2,801		356.98		29,704		20,752		39,469			(8,952)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/25/2023	05/30/2024	19,889		356.98		152,820		61,957		198,925			(90,863)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/25/2023	05/30/2024	10,085		365.19		44,744		18,140		52,048			(26,604)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/25/2023	05/30/2024	11,485		360.9		68,646		27,831		85,596			(40,815)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/25/2023	05/30/2024	25,705		376.03		124,200		50,354		72,359			(73,846)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/25/2023	05/30/2024	16,851		369.03		132,160		53,581		102,608			(78,579)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/25/2023	05/30/2024	1,714		349.42		10,320		4,184		8,935			(6,136)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/25/2023	05/23/2025	2,550		577.68		48,100		33,604		39,984			(14,497)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	05/25/2023	05/30/2024	992		2,414.96		58,776		23,829		87,738			(34,947)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/01/2023	06/05/2024	2,800		14,441.51		19,880		8,401		5,967			(11,479)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	06/01/2023	06/05/2024	21		33,061.57		30,926		13,070		62,740			(17,856)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	06/01/2023	06/05/2024	42		32,995.44		25,326		10,703		40,701			(14,623)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	06/01/2023	06/05/2024	14,968		361.48		111,240		47,011		94,901			(64,229)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	06/01/2023	06/05/2024	3,604		365.81		20,280		8,571		14,767			(11,710)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	06/01/2023	06/05/2024	21,344		362.92		145,530		61,502		117,955			(84,028)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	06/01/2023	05/30/2025	10,533		359.67		118,560		83,955		116,352			(34,605)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/01/2023	06/05/2024	2,016		251.29		9,085		3,839		6,131			(5,246)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/01/2023	06/05/2024	6,047		247.82		36,495		15,423		28,451			(21,072)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	06/01/2023	06/05/2024	53		5,630.04		7,260		3,068		3,534			(4,192)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	06/01/2023	05/30/2025	71		5,652.56		12,800		9,064		8,911			(3,736)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	06/01/2023	06/01/2026	89		5,630.04		20,750		16,727		16,952			(4,023)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	06/01/2023	06/01/2027	89		5,630.04		23,900		20,426		19,432			(3,474)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	06/01/2023	06/01/2028	107		5,630.04		31,860		28,159		28,008			(3,701)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/01/2023	06/05/2024	1,082		927.09		18,440		7,793		21,840			(10,647)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/01/2023	06/05/2024	1,731		933.56		25,008		10,569		28,003			(14,439)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/01/2023	05/30/2025	3,462		931.71		75,072		53,160		83,208			(21,912)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/01/2023	05/30/2025	1,406		931.71		30,498		21,596		33,803			(8,902)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/01/2023	06/01/2026	1,623		924.32		49,320		39,758		50,212			(9,562)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/01/2023	06/01/2027	1,731		929.86		54,576		46,644		53,438			(7,932)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/01/2023	06/01/2028	2,921		927.09		103,464		91,444		97,612			(12,020)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	06/01/2023	06/05/2024	9,131		199.5		30,780		13,008		19,620			(17,772)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	06/01/2023	05/30/2025	507		198.52		2,790		1,976		2,463			(814)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/01/2023	06/05/2024	23,116		375.63		118,260		49,978		84,595			(68,282)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/01/2023	06/05/2024	25,113		367.58		211,200		89,255		188,652			(121,945)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	06/02/2023	06/05/2024	2,500		1		59,000		25,004		75,556			(33,996)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	MLIDV-	06/02/2023	06/05/2024	463		4,332.16		49,000		20,766		55,406			(28,234)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	06/02/2023	06/05/2024	104		33,526.42		77,735		32,944		108,933			(44,791)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/02/2023	06/05/2024	2,900		14,546.64		21,750		9,218		36,299			(12,532)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/02/2023	06/05/2024	220		14,532.09		92,800		39,329		137,439			(53,471)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/02/2023	06/05/2024	1,147		1,812.59		47,817		20,265		64,189			(27,552)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/02/2023	06/05/2024	23,118		257.16		95,700		40,558		47,826			(55,142)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/02/2023	06/02/2026	11,957		254.9		133,530		107,766		111,296			(25,764)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/02/2023	06/05/2024	2,548		274.73		17,143		7,265		9,795			(9,878)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/02/2023	06/05/2024	48,552		294.23		327,184		138,661		144,719			(188,523)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/02/2023	06/02/2025	23,767		295.11		218,680		155,332		135,651			(63,348)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/02/2023	06/05/2024	79,195		258.62		418,200		177,234		427,714			(240,966)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/02/2023	06/02/2025	42,315		257.59		333,540		236,919		326,894			(96,621)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/02/2023	06/05/2024	18,613		108.52		31,800		13,477		27,769			(18,323)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/02/2023	06/05/2024	57,701		107.87		113,460		48,084		105,109			(65,376)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/02/2023	06/02/2025	32,573		108.41		81,900		58,175		76,945			(23,725)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/02/2023	06/02/2025	31,643		108.2		82,280		58,445		77,660			(23,835)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/02/2023	06/02/2026	48,395		107.87		157,040		126,740		143,984			(30,300)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/02/2023	06/02/2027	57,701		107.77		211,420		180,840		186,617			(30,580)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/02/2023	06/02/2028	75,384		107.87		294,840		260,751		250,252			(34,089)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/02/2023	06/05/2024	15,282		360.61		113,850		48,250		115,332			(65,600)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/02/2023	06/05/2024	3,612		364.93		20,280		8,595		18,694			(11,685)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/02/2023	06/05/2024	21,395		362.05		145,530		61,676		143,253			(83,854)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/02/2023	06/02/2025	10,281		358.82		116,180		82,525		130,316			(33,655)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	06/02/2023	06/05/2024	1,078		2,483.00		52,434		22,222		72,456			(30,212)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/02/2023	06/05/2024	22,961		378.16		116,640		49,432		53,396			(67,208)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/02/2023	06/05/2024	24,662		370.05		214,020		90,702		147,432			(123,318)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/02/2023	06/02/2025	1,551		586.82		28,560		20,287		22,216			(8,273)				
BXIITR6E-2YR	INDEX LIAB	EX5	Equity/Index	BARDV-	06/02/2023	06/02/2025	309		321.64		3,624		2,574		6,690			(1,050)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	06/07/2023	06/12/2024	582		1,858.23		20,735		9,138		26,240			(11,597)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/07/2023	06/12/2024	5,600		14,303.29		63,840		28,135		130,603			(35,705)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	06/07/2023	06/12/2024	318		1,828.01		46,014		20,279		34,969			(25,735)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	06/07/2023	06/12/2024	467		2,545.49		19,680		8,673		27,696			(11,007)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	06/07/2023	06/12/2024	234		2,519.80		38,220		16,844		37,516			(21,376)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	06/07/2023	06/12/2024	50		33,496.69		32,045		14,122		50,556			(17,923)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	06/07/2023	06/12/2024	24		33,631.35		34,384		15,153		59,193			(19,231)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	06/07/2023	06/06/2025	9,763		357.77		107,450		77,030		126,682			(30,420)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	06/07/2023	06/12/2024	20,084		357.77		162,720		71,712		190,260			(91,008)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	06/07/2023	06/12/2024	6,137		366.37		28,600		12,604		28,428			(15,996)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	06/07/2023	06/12/2024	14,505		363.5		82,160		36,209		87,178			(45,951)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/07/2023	06/12/2024	3,220		250.64		16,131		7,109		10,582			(9,022)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/07/2023	06/12/2024	4,026		248.41		24,252		10,688		17,490			(13,564)				
000000000	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/07/2023	06/06/2025	1,208		248.41		10,163		7,286		9,093			(2,877)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/07/2023	06/12/2024	124		5,633.73		18,781		8,277		10,421			(10,504)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/07/2023	06/06/2025	53		5,645.04		10,617		7,611		8,190			(3,006)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/07/2023	06/12/2024	230		5,588.48		40,326		17,772		24,118			(22,554)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/07/2023	06/06/2025	301		5,582.82		69,292		49,675		54,904			(19,617)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/07/2023	06/05/2026	318		5,582.82		85,446		69,326		67,713			(16,120)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/07/2023	06/07/2027	354		5,582.82		105,480		90,590		97,956			(14,890)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/07/2023	06/07/2028	371		5,582.82		119,742		106,230		105,323			(13,512)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/07/2023	06/12/2024	1,193		915.94		25,256		11,131		33,438			(14,125)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/07/2023	06/12/2024	3,903		917.78		79,164		34,888		104,071			(44,276)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/07/2023	06/06/2025	2,819		917.78		73,892		52,973		88,226			(20,919)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/07/2023	06/06/2025	1,409		918.71		36,387		26,086		43,398			(10,301)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/07/2023	06/05/2026	1,735		920.55		52,704		42,761		56,811			(9,943)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/07/2023	06/07/2027	2,060		917.78		71,288		61,225		73,793			(10,063)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/07/2023	06/07/2028	2,927		922.4		103,329		91,669		103,009			(11,660)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/07/2023	06/12/2024	17,563		374.2		121,520		53,555		70,284			(67,965)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/07/2023	06/12/2024	18,129		367.84		184,960		81,513		134,171			(103,447)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	06/07/2023	06/12/2024	18,645		197.84		87,320		38,483		59,723			(48,837)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	06/07/2023	06/06/2025	3,528		198.83		20,790		14,904		19,135			(5,886)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/08/2023	06/12/2024	2,739		180.7		6,650		2,939		8,129			(3,711)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	TBDV-	06/08/2023	06/12/2024	1,382		1,826.23		63,180		27,922		79,375			(35,258)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	06/08/2023	06/12/2024	276		14,296.24		102,560		45,326		146,899			(57,234)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	06/08/2023	06/12/2024	5,700		14,484.54		66,120		29,222		165,089			(36,898)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	06/08/2023	06/12/2024	151		33,393.77		130,662		57,746		180,781			(72,916)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/08/2023	06/12/2024	512		4,246.10		62,040		27,418		74,994			(34,622)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	06/08/2023	06/12/2024	2,100		0.97		52,710		23,295		64,364			(29,415)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/08/2023	06/05/2026	75,736		106.41		272,970		221,680		273,878			(51,290)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/08/2023	06/08/2027	83,216		106.09		340,870		292,988		325,751			(47,882)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/08/2023	06/08/2028	101,917		106.09		443,630		393,818		405,710			(49,812)				
BXIITR6E-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	06/08/2023	06/12/2024	309		318.6		3,331		1,472		7,127			(1,859)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/08/2023	06/12/2024	19,985		360.27		156,398		69,120		161,245			(87,279)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/08/2023	06/12/2024	5,829		368.55		26,519		11,720		23,114			(14,799)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/08/2023	06/12/2024	14,711		365.67		81,631		36,076		76,207			(45,554)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/08/2023	06/06/2025	9,715		359.9		106,176		76,224		122,036			(29,952)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/08/2023	06/12/2024	118,255		256.62		756,400		334,289		806,242			(422,112)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	06/08/2023	06/12/2024	17,519		375.13		122,760		54,253		69,866			(68,507)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	06/08/2023	06/12/2024	18,367		368.4		188,500		83,307		137,238			(105,193)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/08/2023	06/06/2025	48,078		256.36		411,680		295,545		407,054			(116,135)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	06/08/2023	06/12/2024	2,543		352.83		17,280		7,637		12,118			(9,643)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	06/08/2023	06/06/2025	1,544		586.93		29,760		21,365		21,698			(8,395)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	06/08/2023	06/12/2024	1,095		2,490.79		72,968		32,248		96,566			(40,720)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/08/2023	06/12/2024	16,308		254.92		84,460		37,327		47,553			(47,133)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/08/2023	06/08/2026	6,762		250.4		90,950		73,908		77,191			(17,042)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/08/2023	06/12/2024	6,555		273.79		46,620		20,604		28,598			(26,016)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/08/2023	06/06/2025	5,826		276.81		50,240		36,067		37,966			(14,173)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/08/2023	06/12/2024	47,191		290.38		354,660		156,741		223,901			(197,919)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/08/2023	06/06/2025	31,802		290.67		322,710		231,673		240,675			(91,037)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/08/2023	06/12/2024	47,686		106.41		114,750		50,713		130,135			(64,037)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/08/2023	06/12/2024	36,466		105.98		95,550		42,228		110,852			(53,322)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/08/2023	06/06/2025	30,856		105.02		117,150		84,102		126,060			(33,048)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/08/2023	06/06/2025	69,191		106.2		222,740		159,905		237,374			(62,835)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/14/2023	06/20/2024	21		33,911.37		30,800		14,213		47,580			(16,587)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/14/2023	06/20/2024	32		33,979.33		16,940		7,817		24,942			(9,123)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/14/2023	06/20/2024	5,000		15,005.69		66,500		30,687		72,727			(35,813)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	06/14/2023	06/20/2024	480		1,832.86		13,734		6,338		18,695			(7,396)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/14/2023	06/20/2024	14,434		359.52		118,040		54,470		121,740			(63,570)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/14/2023	06/20/2024	8,883		368.53		40,320		18,606		34,156			(21,714)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/14/2023	06/20/2024	19,986		363.85		124,560		57,479		118,839			(67,081)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/14/2023	06/13/2025	3,886		363.49		36,680		26,654		40,145			(10,026)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	06/14/2023	06/20/2024	3,218		253.07		13,280		6,128		7,067			(7,152)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	06/14/2023	06/20/2024	3,620		246.36		26,100		12,044		19,359			(14,056)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/14/2023	06/20/2024	950		5,668.73		133,380		61,549		52,305			(71,831)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/14/2023	06/20/2024	141		5,685.79		18,640		8,602		6,927			(10,038)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/14/2023	06/13/2025	88		5,674.41		16,600		12,062		10,610			(4,538)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/14/2023	06/13/2025	123		5,697.16		22,050		16,023		13,771			(6,027)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/14/2023	06/12/2026	211		5,680.10		47,640		38,963		35,161			(8,677)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/14/2023	06/14/2027	176		5,685.79		44,800		38,694		35,931			(6,106)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/14/2023	06/14/2028	176		5,685.79		49,100		43,751		41,868			(5,349)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/14/2023	06/20/2024	1,184		928.69		21,450		9,898		24,686			(11,552)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/14/2023	06/20/2024	6,891		929.61		121,600		56,113		139,433			(65,487)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/14/2023	06/13/2025	1,831		927.76		46,070		33,477		55,613			(12,593)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/14/2023	06/12/2026	2,046		927.76		61,370		50,192		73,459			(11,178)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/14/2023	06/14/2027	2,477		930.54		80,730		69,727		95,609			(11,003)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/14/2023	06/14/2028	5,169		928.69		188,160		167,660		223,249			(20,500)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/14/2023	06/20/2024	25,407		379.73		135,900		62,712		56,882			(73,188)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/14/2023	06/20/2024	22,584		371.23		210,400		97,091		129,313			(113,309)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/14/2023	06/20/2024	195		2,504.95		8,200		3,784		10,652			(4,416)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	06/14/2023	06/20/2024	3,519		193.54		26,460		12,210		20,013			(14,250)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/15/2023	06/20/2024	5,100		15,185.48		65,790		30,444		79,926			(35,346)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/15/2023	06/20/2024	277		15,094.36		84,470		39,089		116,264			(45,382)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	06/15/2023	06/20/2024	1,270		1,876.05		48,216		22,312		60,344			(25,904)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	06/15/2023	06/20/2024	2,700		0.99		73,440		33,984		87,704			(39,456)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	06/15/2023	06/20/2024	550		4,360.75		45,840		21,212		49,348			(24,628)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	06/15/2023	06/20/2024	125		34,167.20		91,418		42,304		121,814			(49,114)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/15/2023	06/20/2024	15,385		257.3		78,780		36,455		34,051			(42,325)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/15/2023	06/13/2025	26,937		107.87		75,400		54,867		70,402			(20,533)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/15/2023	06/15/2026	4,339		257.04		49,610		40,636		36,988			(8,974)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/15/2023	06/13/2025	52,944		107.55		155,610		113,233		146,238			(42,377)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/15/2023	06/20/2024	3,231		279.34		20,880		9,662		7,610			(11,218)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/15/2023	06/15/2026	57,589		107.87		190,340		155,910		172,017			(34,430)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/15/2023	06/13/2025	19,389		280.45		171,180		124,563		101,761			(46,617)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/15/2023	06/15/2027	65,020		107.87		238,700		206,332		208,153			(32,368)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/15/2023	06/20/2024	55,319		297.05		354,240		163,924		123,202			(190,316)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/15/2023	06/15/2028	117,035		107.76		467,460		416,791		393,402			(50,669)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/15/2023	06/13/2025	44,525		296.75		415,800		302,567		232,013			(113,233)				
BXIITR12-2YR	INDEX LIAB	EX5	Equity/Index	BARDV-	06/15/2023	06/13/2025	92		1,090.41		6,752		4,913		9,786			(1,839)				
BXIITR6E-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	06/15/2023	06/20/2024	303		325.52		3,277		1,516		5,198			(1,760)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/15/2023	06/20/2024	99,041		258.96		598,810		277,099		523,018			(321,711)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/15/2023	06/13/2025	16,186		261.04		116,760		84,963		97,853			(31,797)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	06/15/2023	06/20/2024	14,093		361.14		115,770		53,572		94,936			(62,198)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	06/15/2023	06/20/2024	9,119		369.83		42,900		19,852		25,125			(23,048)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	06/15/2023	06/20/2024	19,897		365.48		125,280		57,973		88,566			(67,307)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/15/2023	06/20/2024	34,367		107.87		71,040		32,874		64,356			(38,166)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/15/2023	06/20/2024	25,265		381.86		141,300		65,386		55,985			(75,914)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/15/2023	06/20/2024	22,177		373.31		205,400		95,049		113,994			(110,351)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/15/2023	06/20/2024	52,016		107.76		110,320		51,050		100,416			(59,270)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	06/15/2023	06/13/2025	3,592		364.76		34,450		25,068		30,770			(9,382)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	06/15/2023	06/20/2024	926		2,569.79		44,064		20,391		57,391			(23,673)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	06/22/2023	06/26/2024	32		34,150.39		20,240		9,728		33,662			(10,512)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/22/2023	06/26/2024	6,200		15,042.32		70,060		33,672		29,699			(36,388)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	06/22/2023	06/26/2024	325		1,851.87		7,470		3,590		10,865			(3,880)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/22/2023	06/22/2028	7,111		927.2		248,470		222,505		306,964			(25,966)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/22/2023	06/26/2024	12,831		360.3		89,263		42,902		106,105			(46,361)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/22/2023	06/26/2024	9,205		366.39		42,603		20,476		46,831			(22,127)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/22/2023	06/26/2024	22,176		382.6		119,290		57,334		39,886			(61,956)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/22/2023	06/26/2024	13,389		361.73		85,003		40,855		99,524			(44,149)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	BOADV-	06/22/2023	06/22/2028	281		5,674.77		86,080		77,084		69,220			(8,996)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/22/2023	06/26/2024	16,281		372.27		161,240		77,496		91,269			(83,744)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/22/2023	06/20/2025	3,068		358.51		32,775		24,170		41,297			(8,605)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/22/2023	06/26/2024	3,003		201.41		11,340		5,450		4,561			(5,890)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/22/2023	06/26/2024	1,611		252.95		6,538		3,142		4,107			(3,396)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/22/2023	06/20/2025	1,501		199.42		9,570		7,057		7,150			(2,513)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/22/2023	06/26/2024	2,014		247.99		12,435		5,977		9,525			(6,458)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/22/2023	06/20/2025	806		247.99		6,894		5,084		6,308			(1,810)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	06/22/2023	06/26/2024	229		5,663.40		34,060		16,370		15,707			(17,690)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	06/22/2023	06/26/2024	123		5,680.46		17,290		8,310		7,676			(8,980)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	06/22/2023	06/20/2025	246		5,674.77		48,860		36,032		34,202			(12,828)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	BOADV-	06/22/2023	06/22/2026	176		5,674.77		42,400		35,006		30,660			(7,394)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	BOADV-	06/22/2023	06/22/2027	281		5,680.46		66,400		57,719		65,536			(8,681)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	06/22/2023	06/26/2024	275		2,556.79		9,485		4,559		14,518			(4,926)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/22/2023	06/26/2024	1,616		928.13		30,920		14,861		35,312			(16,059)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/22/2023	06/20/2025	2,694		930.91		65,045		47,967		78,536			(17,078)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/22/2023	06/20/2025	1,939		928.13		49,059		36,179		59,342			(12,880)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/22/2023	06/22/2026	2,586		928.13		76,102		62,830		93,244			(13,272)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/22/2023	06/22/2027	2,694		929.05		86,328		75,042		106,360			(11,286)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/22/2023	06/26/2024	1,401		927.2		27,383		13,161		31,411			(14,222)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	06/23/2023	06/26/2024	1,600		0.98		42,720		20,590		53,098			(22,130)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/23/2023	06/26/2024	342		14,951.04		94,304		45,452		134,482			(48,852)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/23/2023	06/26/2024	492		4,284.42		49,560		23,887		61,083			(25,673)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/23/2023	06/26/2024	3,367		179.09		7,620		3,673		10,100			(3,947)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/23/2023	06/26/2024	122		33,761.15		91,996		44,340		131,776			(47,656)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	06/23/2023	06/26/2024	6,300		14,891.48		71,190		34,312		39,208			(36,878)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2023	06/26/2024	21,567		254.88		102,600		49,451		67,083			(53,149)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2023	06/23/2026	3,595		254.38		39,780		32,880		34,827			(6,900)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	06/23/2023	06/23/2025	3,068		358.91		32,010		23,673		38,324			(8,337)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2023	06/26/2024	9,719		276.43		72,360		34,876		33,183			(37,484)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2023	06/23/2025	17,637		284.48		123,970		91,684		71,943			(32,286)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2023	06/26/2024	59,590		294.46		418,880		201,890		186,953			(216,990)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	06/23/2023	06/26/2024	13,108		360.71		89,300		43,040		101,687			(46,260)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2023	06/23/2025	57,897		293.87		583,110		431,247		365,726			(151,863)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	06/23/2023	06/26/2024	9,203		366.8		41,580		20,041		42,622			(21,539)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	06/23/2023	06/26/2024	13,387		362.14		83,040		40,023		92,767			(43,017)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/23/2023	06/26/2024	95,749		256.66		560,880		270,330		658,074			(290,550)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/23/2023	06/23/2025	33,862		256.92		264,480		195,600		277,642			(68,880)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2023	06/26/2024	3,663		353.83		31,070		14,975		22,300			(16,095)				
BXIITR12-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	06/23/2023	06/26/2024	279		1,047.01		19,005		9,160		33,596			(9,845)				
BXIITR6E-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	06/23/2023	06/26/2024	305		322.54		3,377		1,628		5,995			(1,749)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2023	06/23/2025	2,309		591.4		46,560		34,434		31,555			(12,126)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/23/2023	06/26/2024	40,957		107.1		94,600		45,595		95,098			(49,005)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/23/2023	06/26/2024	17,686		107.32		38,950		18,773		38,861			(20,177)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/23/2023	06/23/2025	39,095		107.43		112,980		83,556		110,757			(29,424)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/23/2023	06/23/2025	58,643		107.43		169,470		125,334		166,135			(44,136)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	06/23/2023	06/26/2024	1,034		2,522.48		57,616		27,769		78,746			(29,847)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/23/2023	06/23/2026	69,813		107.21		242,250		200,228		228,211			(42,022)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/23/2023	06/23/2027	77,260		107.1		299,630		260,666		270,370			(38,964)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/23/2023	06/23/2028	147,073		107.43		592,500		530,912		512,136			(61,588)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2023	06/26/2024	1,153		1,819.81		52,353		25,233		70,740			(27,120)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2023	06/26/2024	22,260		381.16		116,920		56,352		47,660			(60,568)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2023	06/26/2024	16,061		370.87		156,180		75,275		101,852			(80,905)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/28/2023	07/03/2024	4,800		14,964.58		53,760		26,803		576			(26,957)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	06/28/2023	07/03/2024	377		1,854.99		13,069		6,516		18,515			(6,553)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	06/28/2023	07/03/2024	272		2,541.52		40,530		20,207		42,640			(20,323)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	06/28/2023	07/03/2024	272		2,572.42		12,040		6,003		16,529			(6,037)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	06/28/2023	07/03/2024	35		33,954.21		46,116		22,992		85,736			(23,124)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	06/28/2023	07/03/2024	41		33,784.95		27,468		13,695		43,560			(13,773)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/28/2023	07/03/2024	14,209		358.93		110,645		55,164		131,107			(55,481)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/28/2023	07/03/2024	6,129		368.98		24,350		12,140		25,417			(12,210)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/28/2023	07/03/2024	17,552		362.16		111,705		55,692		128,356			(56,013)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/28/2023	06/27/2025	5,851		359.28		61,660		46,010		76,579			(15,651)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	06/28/2023	07/03/2024	806		254.39		2,840		1,416		1,545			(1,424)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	06/28/2023	07/03/2024	4,029		247.94		24,900		12,414		18,455			(12,486)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	06/28/2023	06/27/2025	2,820		247.94		24,430		18,229		20,870			(6,201)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/28/2023	07/03/2024	968		934.2		16,380		8,167		18,551			(8,213)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/28/2023	07/03/2024	3,442		929.56		65,280		32,546		75,300			(32,734)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/28/2023	07/03/2024	352		5,700.88		44,600		22,236		16,648			(22,364)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/28/2023	06/27/2025	53		5,695.19		9,480		7,074		6,037			(2,406)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/28/2023	06/27/2025	3,980		933.27		95,460		71,230		116,067			(24,230)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/28/2023	06/27/2025	1,721		930.48		43,200		32,235		52,642			(10,965)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/28/2023	06/26/2026	1,399		930.48		41,990		34,888		51,701			(7,102)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/28/2023	07/03/2024	35		5,661.06		5,140		2,563		2,143			(2,577)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/28/2023	06/28/2027	1,614		929.56		55,950		48,869		68,658			(7,081)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/28/2023	06/27/2025	53		5,689.51		9,720		7,253		6,151			(2,467)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/28/2023	06/26/2026	105		5,689.51		23,760		19,741		17,338			(4,019)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/28/2023	06/28/2028	2,582		932.34		96,000		86,288		117,446			(9,712)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/28/2023	06/28/2027	70		5,666.75		18,960		16,560		14,999			(2,400)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/28/2023	06/28/2028	105		5,689.51		30,720		27,612		25,044			(3,108)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/28/2023	07/03/2024	3,018		197.98		14,700		7,329		9,147			(7,371)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/28/2023	07/03/2024	29,602		380.23		161,700		80,618		75,948			(81,082)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/28/2023	06/27/2025	5,031		198.18		32,300		24,102		26,991			(8,198)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/28/2023	07/03/2024	22,554		371.72		212,000		105,696		142,378			(106,304)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/29/2023	07/03/2024	903		1,902.28		30,940		15,469		38,518			(15,471)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/29/2023	07/03/2024	261		15,074.40		89,505		44,749		125,759			(44,756)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/29/2023	07/03/2024	4,700		14,939.95		53,580		26,788		1,066			(26,792)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	06/29/2023	07/03/2024	161		34,190.66		123,475		61,733		168,245			(61,742)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	06/29/2023	07/03/2024	3,100		1.01		87,110		43,552		103,925			(43,558)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	06/29/2023	07/03/2024	551		4,359.04		59,040		29,518		64,303			(29,522)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	06/29/2023	07/03/2024	960		2,613.17		62,200		31,098		76,681			(31,102)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/29/2023	07/03/2024	17,946		256.26		78,750		39,372		48,553			(39,378)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/29/2023	06/29/2026	3,988		252		48,800		40,607		43,111			(8,193)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/29/2023	07/03/2024	7,937		278.28		49,940		24,968		22,551			(24,972)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/29/2023	06/27/2025	12,266		287.99		69,700		52,082		39,737			(17,618)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/29/2023	07/03/2024	39,870		297.14		244,260		122,121		93,296			(122,139)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/29/2023	06/27/2025	11,150		298.91		91,740		68,551		51,165			(23,189)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	06/29/2023	06/27/2025	5,870		358.08		61,320		45,820		76,276			(15,500)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/29/2023	07/03/2024	109,746		257.72		592,200		296,078		677,990			(296,122)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	06/29/2023	07/03/2024	14,257		357.37		113,220		56,606		142,554			(56,614)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/29/2023	06/27/2025	31,134		256.95		242,400		181,128		256,053			(61,272)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	06/29/2023	07/03/2024	6,150		367.38		25,080		12,539		27,730			(12,541)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	06/29/2023	07/03/2024	17,611		360.94		112,140		56,066		136,121			(56,074)				
BXIITR12-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	06/29/2023	07/03/2024	93		1,114.15		3,607		1,803		6,767			(1,804)				
BXIITR12-2YR	INDEX LIAB	EX5	Equity/Index	BARDV-	06/29/2023	06/27/2025	93		1,132.34		4,752		3,551		8,030			(1,201)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	PARDV-	06/29/2023	07/03/2024	29,504		381.85		156,450		78,219		56,347			(78,231)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	PARDV-	06/29/2023	07/03/2024	22,198		373.31		206,190		103,087		114,893			(103,103)				
BXIITR6E-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	06/29/2023	07/03/2024	611		329.69		4,540		2,270		8,611			(2,270)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/29/2023	07/03/2024	24,125		107.87		50,960		25,478		46,181			(25,482)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	PARDV-	06/29/2023	07/03/2024	2,248		357.65		14,800		7,399		8,811			(7,401)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/29/2023	07/03/2024	46,395		107.77		100,500		50,246		91,477			(50,254)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/29/2023	06/27/2025	40,828		107.87		116,160		86,798		107,422			(29,362)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/29/2023	06/27/2025	42,683		107.77		123,280		92,118		114,379			(31,162)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/29/2023	06/27/2025	1,150		594.23		23,100		17,261		14,932			(5,839)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/29/2023	06/29/2026	38,044		107.66		130,380		108,489		117,343			(21,891)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/29/2023	06/29/2027	42,683		107.77		159,620		139,529		138,585			(20,091)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/29/2023	06/29/2028	55,674		107.12		237,600		213,695		200,076			(23,905)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/06/2023	07/10/2024	3,800		15,089.45		43,700		22,670		85,933			(21,030)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	07/06/2023	07/10/2024	21		34,329.32		10,360		5,374		17,400			(4,986)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	07/06/2023	07/10/2024	18		34,159.71		22,020		11,423		40,621			(10,597)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	07/06/2023	07/10/2024	23,512		382.98		136,920		71,029		57,826			(65,891)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	07/06/2023	07/10/2024	15,395		376.55		131,450		68,192		69,611			(63,258)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/06/2023	07/10/2024	758		912.73		18,480		9,587		25,408			(8,893)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/06/2023	07/10/2024	2,923		920.12		60,210		31,235		82,397			(28,975)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/06/2023	07/03/2025	3,356		917.35		94,860		71,752		127,430			(23,108)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/06/2023	07/03/2025	1,299		924.74		32,520		24,598		43,857			(7,922)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/06/2023	07/06/2026	1,407		925.66		41,210		34,551		55,548			(6,659)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/06/2023	07/06/2027	1,624		925.66		54,300		47,722		72,223			(6,578)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/06/2023	07/06/2028	4,655		923.82		174,580		157,676		230,259			(16,904)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/06/2023	07/10/2024	8,501		199.98		38,063		19,746		18,427			(18,317)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/06/2023	07/03/2025	9,001		199.58		57,420		43,432		42,875			(13,988)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/06/2023	07/03/2025	3,932		356.04		41,580		31,451		58,967			(10,129)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/06/2023	07/10/2024	12,920		356.04		100,280		52,022		145,251			(48,258)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/06/2023	07/10/2024	7,864		363.51		37,240		19,319		52,641			(17,921)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/06/2023	07/10/2024	13,482		359.24		85,440		44,323		123,052			(41,117)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/06/2023	07/10/2024	2,839		253.24		9,366		4,859		7,697			(4,507)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/06/2023	07/03/2025	1,622		246.59		13,352		10,099		14,571			(3,253)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/06/2023	07/10/2024	794		5,652.37		111,600		57,894		52,229			(53,706)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/06/2023	07/10/2024	106		5,675.04		13,740		7,128		6,071			(6,612)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/06/2023	07/03/2025	71		5,658.04		13,320		10,075		9,175			(3,245)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/06/2023	07/03/2025	159		5,675.04		28,710		21,716		19,551			(6,994)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/06/2023	07/06/2027	194		5,675.04		48,950		43,021		40,859			(5,929)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/06/2023	07/06/2028	212		5,669.38		60,240		54,407		52,110			(5,833)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/06/2023	07/06/2026	194		5,680.71		42,020		35,230		32,741			(6,790)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	07/07/2023	07/10/2024	283		4,287.43		30,000		15,604		38,154			(14,396)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	07/07/2023	07/10/2024	86		33,768.61		58,493		30,424		80,270			(28,069)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	07/07/2023	07/10/2024	3,700		15,036.85		42,180		21,939		67,240			(20,241)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/07/2023	07/10/2024	11,572		254.61		57,130		29,715		39,191			(27,415)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/07/2023	07/07/2026	2,793		255.12		30,030		25,205		26,477			(4,825)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/07/2023	07/10/2024	146		15,051.88		47,960		24,946		65,651			(23,014)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/07/2023	07/10/2024	7,638		275.2		50,400		26,215		31,087			(24,185)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/07/2023	07/07/2025	20,733		280.97		147,630		112,014		108,326			(35,616)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/07/2023	07/10/2024	55,514		293.62		365,120		189,911		200,067			(175,209)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/07/2023	07/07/2025	27,587		293.62		257,580		195,438		179,355			(62,142)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	07/07/2023	07/10/2024	858		1,860.93		37,104		19,299		47,450			(17,805)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/07/2023	07/10/2024	92,679		255.15		505,040		262,687		747,142			(242,353)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/07/2023	07/07/2025	31,417		255.4		231,200		175,422		285,684			(55,778)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	07/07/2023	07/10/2024	499		2,582.41		29,146		15,160		35,841			(13,986)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/07/2023	07/10/2024	30,689		107.2		70,620		36,732		70,640			(33,888)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/07/2023	07/10/2024	23,597		381.95		128,520		66,847		50,763			(61,673)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/07/2023	07/10/2024	15,451		375.54		128,700		66,941		67,869			(61,759)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/07/2023	07/10/2024	53,008		107.09		124,830		64,928		125,312			(59,902)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/07/2023	07/07/2025	27,899		107.2		84,300		63,962		82,481			(20,338)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/07/2023	07/07/2025	48,359		107.42		141,440		107,317		138,006			(34,123)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/07/2023	07/07/2026	50,219		107.53		168,480		141,407		157,932			(27,073)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/07/2023	07/07/2027	59,518		107.53		220,160		193,639		198,839			(26,521)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/07/2023	07/07/2025	1,150		594.56		24,180		18,347		15,221			(5,833)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/07/2023	07/07/2028	106,947		107.42		426,650		385,568		373,009			(41,082)				
BXIITR12-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	07/07/2023	07/10/2024	564		1,055.13		32,886		17,105		64,571			(15,781)				
BXIITR6E-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	07/07/2023	07/10/2024	2,145		324.45		19,796		10,297		38,939			(9,499)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/07/2023	07/07/2025	3,645		357.33		38,090		28,901		50,333			(9,189)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/07/2023	07/10/2024	12,618		357.68		90,900		47,280		124,819			(43,620)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/07/2023	07/10/2024	7,851		365.17		33,880		17,622		43,873			(16,258)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/07/2023	07/10/2024	13,740		360.89		80,360		41,798		108,118			(38,562)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SOCDV-	07/12/2023	07/17/2024	4,500		15,307.23		67,500		36,185		106,941			(31,315)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	07/12/2023	07/17/2024	621		1,923.70		16,152		8,659		15,312			(7,493)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	07/12/2023	07/17/2024	49		34,210.04		28,220		15,128		40,937			(13,092)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	07/12/2023	07/11/2025	3,879		359.1		45,080		34,494		48,700			(10,586)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	07/12/2023	07/17/2024	16,348		360.54		131,570		70,531		133,578			(61,039)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	07/12/2023	07/17/2024	7,204		368.12		35,880		19,234		31,842			(16,646)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	07/12/2023	07/17/2024	17,733		364.15		114,560		61,412		109,987			(53,148)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/12/2023	07/17/2024	2,001		256.36		7,000		3,753		3,496			(3,248)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/12/2023	07/17/2024	2,401		249.62		15,000		8,041		9,977			(6,959)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/12/2023	07/11/2025	3,602		249.62		31,140		23,827		25,876			(7,313)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/12/2023	07/17/2024	88		5,729.67		11,050		5,924		3,654			(5,126)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/12/2023	07/11/2025	123		5,706.82		23,240		17,782		13,728			(5,458)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/12/2023	07/10/2026	105		5,735.39		22,740		19,182		15,589			(3,558)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/12/2023	07/12/2027	140		5,735.39		35,600		31,431		26,282			(4,169)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/12/2023	07/12/2028	158		5,706.82		46,620		42,256		36,508			(4,364)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/12/2023	07/17/2024	535		945.22		7,150		3,833		6,695			(3,317)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/12/2023	07/17/2024	642		916.27		17,760		9,521		19,651			(8,239)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/12/2023	07/11/2025	535		935.88		12,800		9,794		14,297			(3,006)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/12/2023	07/12/2028	1,178		945.22		37,180		33,700		42,652			(3,480)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/12/2023	07/11/2025	1,000		201.11		5,718		4,375		4,166			(1,343)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/12/2023	07/17/2024	22,940		383.55		128,576		68,926		48,428			(59,650)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/12/2023	07/17/2024	18,464		376.04		161,898		86,789		86,048			(75,109)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	07/12/2023	07/17/2024	15		34,278.73		20,200		10,829		32,908			(9,371)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	07/12/2023	07/17/2024	447		2,662.64		17,760		9,521		15,576			(8,239)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	07/12/2023	07/17/2024	259		1,859.90		39,215		21,022		26,294			(18,193)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/13/2023	07/17/2024	289		15,431.83		89,550		48,131		114,372			(41,419)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	07/13/2023	07/17/2024	974		1,935.28		38,722		20,812		42,821			(17,910)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	SOCDV-	07/13/2023	07/17/2024	2,747		180.73		7,250		3,897		8,649			(3,353)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	07/13/2023	07/17/2024	4,500		15,571.98		68,850		37,006		49,546			(31,844)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	07/13/2023	07/17/2024	134		34,429.53		97,336		52,316		130,549			(45,020)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	07/13/2023	07/17/2024	3,100		0.99		69,440		37,323		75,039			(32,117)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/13/2023	07/17/2024	18,078		259.28		86,020		46,234		35,569			(39,786)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/13/2023	07/13/2026	4,323		257.75		50,050		42,277		36,528			(7,773)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/13/2023	07/17/2024	5,778		278.86		34,240		18,403		16,202			(15,837)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/13/2023	07/11/2025	7,944		284.96		52,140		39,949		32,397			(12,191)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/13/2023	07/17/2024	41,790		296.68		234,930		126,270		109,159			(108,660)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/13/2023	07/11/2025	2,378		297.27		19,530		14,964		12,373			(4,566)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/13/2023	07/17/2024	112,311		261.03		598,600		321,736		478,758			(276,864)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/13/2023	07/11/2025	22,308		260.51		171,100		131,095		142,717			(40,005)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/13/2023	07/17/2024	27,014		107.88		51,910		27,901		52,692			(24,009)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/13/2023	07/17/2024	27,946		107.77		54,900		29,508		56,093			(25,392)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/13/2023	07/11/2025	15,836		107.35		45,730		35,038		45,804			(10,692)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/13/2023	07/11/2025	36,330		107.56		101,790		77,991		101,422			(23,799)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/13/2023	07/13/2026	38,193		107.56		125,870		106,322		119,723			(19,548)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/13/2023	07/13/2027	46,577		107.56		170,500		150,650		155,100			(19,850)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/13/2023	07/13/2028	70,796		107.77		273,600		248,138		238,166			(25,462)				
BXIITR12-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	07/13/2023	07/17/2024	997		1,127.17		46,992		25,257		65,777			(21,735)				
BXIITR12-2YR	INDEX LIAB	EX5	Equity/Index	BARDV-	07/13/2023	07/11/2025	544		1,151.43		31,182		23,891		42,432			(7,291)				
BXIITR6E-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	07/13/2023	07/17/2024	4,513		334.72		34,080		18,317		49,086			(15,763)				
BXIITR6E-2YR	INDEX LIAB	EX5	Equity/Index	BARDV-	07/13/2023	07/11/2025	903		334.06		9,468		7,254		13,001			(2,214)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	07/13/2023	07/17/2024	433		4,317.10		48,260		25,939		50,833			(22,321)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	07/13/2023	07/11/2025	3,861		360.04		46,340		35,505		43,065			(10,835)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	UBSDV-	07/13/2023	07/17/2024	16,272		361.49		136,290		73,253		112,622			(63,037)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	UBSDV-	07/13/2023	07/17/2024	7,447		369.1		38,610		20,752		25,152			(17,858)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	UBSDV-	07/13/2023	07/17/2024	17,927		365.11		120,900		64,981		90,069			(55,919)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	WFGDV-	07/13/2023	07/17/2024	22,906		384.11		122,180		65,669		44,136			(56,511)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	WFGDV-	07/13/2023	07/17/2024	18,437		376.59		159,720		85,846		82,499			(73,874)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	WFGDV-	07/13/2023	07/17/2024	1,955		358.69		16,030		8,616		10,423			(7,414)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	07/13/2023	07/17/2024	1,000		2,683.24		50,868		27,341		54,820			(23,527)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	BARDV-	07/19/2023	07/24/2024	504		1,965.03		16,670		9,247		9,873			(7,423)				
NASDAQ 100...	INDEX LIAB...	EX5...	Equity/Index...	SOCDV-	07/19/2023	07/24/2024	5,200		15,826.35		60,840		33,750		2,022			(27,090)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	07/19/2023	07/24/2024	34		35,026.14		15,600		8,654		20,781			(6,946)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	07/19/2023	07/24/2024	20		34,991.08		28,910		16,037		33,477			(12,873)				
S&P MARC 5% - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	07/19/2023	07/18/2025	8,240		363.7		90,900		70,412		90,584			(20,488)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	07/19/2023	07/24/2024	21,424		363.7		173,160		96,058		146,173			(77,102)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	07/19/2023	07/24/2024	7,141		371.35		35,620		19,760		25,905			(15,860)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	07/19/2023	07/24/2024	16,206		368.07		100,300		55,640		78,235			(44,660)				
SPMAES5E-1YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	07/19/2023	07/24/2024	4,374		258.03		15,246		8,457		6,603			(6,789)				
SPMAES5E-1YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	07/19/2023	07/24/2024	398		251.24		2,560		1,420		1,452			(1,140)				
SPMAES5E-2YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	07/19/2023	07/18/2025	1,193		251.24		10,302		7,980		8,125			(2,322)				
SPPRISME-1YR...	INDEX LIAB...	EX5...	Equity/Index...	UBSDV-	07/19/2023	07/24/2024	417		5,786.34		51,600		28,624		11,963			(22,976)				
SPPRISME-2YR...	INDEX LIAB...	EX5...	Equity/Index...	UBSDV-	07/19/2023	07/18/2025	139		5,728.77		28,480		22,061		14,253			(6,419)				
SPPRISME-1YR...	INDEX LIAB...	EX5...	Equity/Index...	UBSDV-	07/19/2023	07/24/2024	156		5,723.01		24,210		13,430		6,959			(10,780)				
SPPRISME-2YR...	INDEX LIAB...	EX5...	Equity/Index...	UBSDV-	07/19/2023	07/18/2025	226		5,734.52		45,630		35,346		22,700			(10,284)				
SPPRISME-3YR...	INDEX LIAB...	EX5...	Equity/Index...	UBSDV-	07/19/2023	07/17/2026	243		5,740.28		58,660		49,850		36,914			(8,810)				
SPPRISME-4YR...	INDEX LIAB...	EX5...	Equity/Index...	UBSDV-	07/19/2023	07/19/2027	243		5,734.52		67,900		60,269		43,890			(7,631)				
SPPRISME-5YR...	INDEX LIAB...	EX5...	Equity/Index...	UBSDV-	07/19/2023	07/19/2028	278		5,746.04		84,480		76,891		61,324			(7,589)				
SPLV5UE-1YR...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	07/19/2023	07/24/2024	1,997		201.26		8,040		4,460		4,266			(3,580)				
BESGUVCX - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	07/19/2023	07/24/2024	1,166		930.27		30,030		16,659		28,904			(13,371)				
BESGUVCX - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	07/19/2023	07/24/2024	2,120		942.53		41,800		23,188		38,483			(18,612)				
BESGUVCX - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	07/19/2023	07/18/2025	3,604		944.42		92,480		71,636		108,614			(20,844)				
BESGUVCX - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	07/19/2023	07/18/2025	1,484		943.48		38,640		29,931		45,425			(8,709)				
BESGUVCX - 3YR...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	07/19/2023	07/17/2026	2,438		941.59		77,510		65,869		99,259			(11,641)				
BESGUVCX-4YR...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	07/19/2023	07/19/2027	2,544		943.48		89,520		79,459		120,616			(10,061)				
BESGUVCX-5YR...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	07/19/2023	07/19/2028	6,041		939.7		242,250		220,488		332,925			(21,762)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	07/19/2023	07/24/2024	15,066		389.25		58,320		32,352		15,168			(25,968)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	07/19/2023	07/24/2024	23,994		375.63		231,340		128,332		117,288			(103,008)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	07/19/2023	07/24/2024	220		2,682.27		36,060		20,004		13,449			(16,056)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	07/19/2023	07/24/2024	293		2,704.08		11,040		6,124		7,262			(4,916)				
SPDR GOLD...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	07/20/2023	07/24/2024	5,472		182		13,340		7,420		16,008			(5,920)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	07/20/2023	07/24/2024	1,169		1,955.35		41,630		23,154		44,293			(18,476)				
NASDAQ 100...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	07/20/2023	07/24/2024	168		15,419.69		66,040		36,731		85,214			(29,309)				
NASDAQ 100...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	07/20/2023	07/24/2024	5,200		15,466.09		59,800		33,260		15,890			(26,540)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	07/20/2023	07/24/2024	116		34,696.80		93,357		51,925		114,121			(41,432)				
DJ EURO STOXX 50...	INDEX LIAB...	EX5...	Equity/Index...	BARDV-	07/20/2023	07/24/2024	412		4,356.23		42,840		23,827		46,550			(19,013)				
RAINBOW...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	07/20/2023	07/24/2024	2,400		0.98		52,080		28,967		56,966			(23,113)				
MSDB-1YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	07/20/2023	07/24/2024	14,543		258.48		73,260		40,747		32,969			(32,513)				
MSDB-3YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	07/20/2023	07/20/2026	7,468		254.41		97,280		82,784		73,858			(14,496)				
MSDC-1YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	07/20/2023	07/24/2024	3,973		275.74		28,930		16,091		15,975			(12,839)				
MSDC-2YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	07/20/2023	07/18/2025	19,144		282.11		143,100		110,996		94,870			(32,104)				
MSDG-1YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	07/20/2023	07/24/2024	61,222		291.65		471,600		262,302		281,152			(209,298)				
MSDG-2YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	07/20/2023	07/18/2025	36,053		293.42		346,620		268,857		240,341			(77,763)				
FIDMFYDN - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	CITIDV-	07/20/2023	07/24/2024	79,372		255.12		640,660		356,332		646,404			(284,328)				
FIMFYDN - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	CITIDV-	07/20/2023	07/18/2025	50,474		257.98		432,300		335,315		390,747			(96,985)				
BXIITR12-1YR...	INDEX LIAB...	EX5...	Equity/Index...	BARDV-	07/20/2023	07/24/2024	1,084		1,058.56		87,156		48,476		121,861			(38,680)				
BXIITR12-2YR...	INDEX LIAB...	EX5...	Equity/Index...	BARDV-	07/20/2023	07/18/2025	1,445		1,108.39		107,072		83,051		142,504			(24,021)				
BXIITR6E-1YR...	INDEX LIAB...	EX5...	Equity/Index...	BARDV-	07/20/2023	07/24/2024	300		332.93		2,562		1,425		3,633			(1,137)				
LSMANFI-1YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	07/20/2023	07/24/2024	27,080		106.98		59,450		33,066		66,896			(26,384)				
LSMANFI-1YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	07/20/2023	07/24/2024	49,491		107.09		106,530		59,251		119,184			(47,279)				
LSMANFI-2YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	07/20/2023	07/18/2025	42,955		107.09		123,280		95,622		129,959			(27,658)				
LSMANFI-2YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	07/20/2023	07/18/2025	34,550		107.19		97,680		75,766		102,742			(21,914)				
LSMANFI-3YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	07/20/2023	07/17/2026	47,623		107.19		158,100		134,475		156,772			(23,625)				
LSMANFI-4YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	07/20/2023	07/20/2027	53,226		107.19		196,080		174,175		184,919			(21,905)				
LSMANFI-5YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	07/20/2023	07/20/2028	111,121		107.19		440,300		400,983		396,793			(39,317)				
S&P MARC 5% - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	UBSDV-	07/20/2023	07/18/2025	8,282		361.88		90,600		70,274		84,730			(20,326)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	UBSDV-	07/20/2023	07/24/2024	21,256		361.88		170,940		95,076		144,135			(75,864)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	UBSDV-	07/20/2023	07/24/2024	7,177		369.13		36,400		20,246		24,821			(16,154)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	UBSDV-	07/20/2023	07/24/2024	16,287		365.87		102,070		56,771		77,659			(45,299)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	07/20/2023	07/24/2024	14,682		391.66		58,300		32,426		10,474			(25,874)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	07/20/2023	07/24/2024	24,101		377.94		239,250		133,070		94,050			(106,180)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/20/2023	07/24/2024	4,155		359.89		31,200		17,353		15,853			(13,847)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/20/2023	07/18/2025	2,816		608.91		55,650		43,165		27,518			(12,485)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	07/20/2023	07/24/2024	811		2,703.58		54,912		30,542		56,918			(24,370)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	07/26/2023	07/31/2024	252		1,944.70		6,905		3,959		5,011			(2,946)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	07/26/2023	07/31/2024	20		35,413.55		29,470		16,898		26,990			(12,572)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	07/26/2023	07/31/2024	25		35,839.80		11,430		6,554		13,341			(4,876)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	07/26/2023	07/31/2024	3,400		15,499.26		51,680		29,633		3,815			(22,047)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	07/26/2023	07/31/2024	183		2,716.78		7,650		4,387		4,650			(3,264)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/26/2023	07/25/2025	4,411		361.65		49,760		39,015		53,286			(10,745)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/26/2023	07/31/2024	11,027		362.37		88,800		50,918		84,135			(37,882)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/26/2023	07/31/2024	16,567		378.46		171,420		98,292		69,329			(73,128)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/26/2023	07/31/2024	2,757		370.35		13,300		7,626		11,223			(5,674)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/26/2023	07/31/2024	30,925		388.97		175,280		100,505		41,319			(74,775)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/26/2023	07/31/2024	17,643		365.64		116,480		66,789		105,720			(49,691)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	07/26/2023	07/31/2024	2,781		258.47		9,380		5,378		3,311			(4,002)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	07/26/2023	07/31/2024	1,589		251.68		9,720		5,573		4,967			(4,147)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/26/2023	07/25/2025	3,463		201.13		23,177		18,172		14,660			(5,005)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/26/2023	07/31/2024	10,388		201.13		51,933		29,778		19,945			(22,155)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/26/2023	07/31/2024	818		5,711.66		123,610		70,878		41,039			(52,732)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/26/2023	07/26/2028	4,781		934.72		187,200		171,088		192,251			(16,112)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/26/2023	07/26/2027	1,594		927.19		63,600		56,752		64,763			(6,848)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/26/2023	07/25/2025	261		5,734.64		50,550		39,634		27,123			(10,916)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/26/2023	07/24/2026	1,169		932.83		40,040		34,278		39,981			(5,762)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/26/2023	07/31/2024	261		5,728.90		37,200		21,330		11,777			(15,870)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/26/2023	07/25/2025	348		5,734.64		67,400		52,846		36,164			(14,554)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/26/2023	07/24/2026	383		5,734.64		89,320		76,467		57,554			(12,853)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/26/2023	07/26/2027	435		5,734.64		116,500		103,956		82,398			(12,544)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/26/2023	07/26/2028	487		5,734.64		146,160		133,580		108,397			(12,580)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/26/2023	07/25/2025	1,169		931.89		35,640		27,944		34,229			(7,696)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/26/2023	07/25/2025	1,487		925.3		50,120		39,297		48,645			(10,823)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/26/2023	07/31/2024	3,612		939.42		74,120		42,500		60,692			(31,620)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/26/2023	07/31/2024	637		932.83		15,120		8,670		12,918			(6,450)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	07/26/2023	07/25/2025	795		251.68		6,840		5,363		4,656			(1,477)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/27/2023	07/31/2024	2,771		178.25		6,350		3,651		7,646			(2,699)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	TBDV-	07/27/2023	07/31/2024	246		15,372.14		91,580		52,650		117,954			(38,930)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	07/27/2023	07/31/2024	1,074		1,945.12		45,108		25,933		48,881			(19,175)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	07/27/2023	07/31/2024	3,300		15,464.93		51,150		29,407		5,352			(21,743)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	TBDV-	07/27/2023	07/31/2024	133		35,176.87		97,290		55,933		120,355			(41,357)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	07/27/2023	07/31/2024	2,400		0.99		45,840		26,354		48,940			(19,486)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	07/27/2023	07/31/2024	450		4,420.75		42,600		24,491		42,194			(18,109)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/27/2023	07/31/2024	16,548		259.12		75,180		43,222		35,884			(31,958)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/27/2023	07/27/2026	3,152		257.6		35,520		30,450		27,174			(5,070)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/27/2023	07/31/2024	9,026		276.98		61,250		35,213		32,688			(26,037)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/27/2023	07/25/2025	6,499		282.51		47,880		37,591		31,712			(10,289)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/27/2023	07/31/2024	58,945		294.89		398,460		229,079		197,943			(169,381)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/27/2023	07/25/2025	45,394		294.89		432,820		339,813		278,808			(93,007)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/27/2023	07/31/2024	135,713		259.15		751,140		431,838		744,768			(319,302)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/27/2023	07/25/2025	31,705		261.21		214,020		168,030		193,709			(45,990)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/27/2023	07/31/2024	27,012		107.68		54,230		31,177		56,725			(23,053)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/27/2023	07/31/2024	47,504		107.46		99,960		57,468		105,268			(42,492)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/27/2023	07/25/2025	10,246		108.86		23,430		18,395		23,100			(5,035)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/27/2023	07/25/2025	51,230		107.46		145,200		113,998		146,199			(31,202)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/27/2023	07/27/2026	55,887		107.46		185,400		158,937		177,982			(26,463)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/27/2023	07/27/2027	60,544		107.57		220,350		196,772		201,714			(23,578)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/27/2023	07/27/2028	115,499		107.03		474,920		434,300		419,228			(40,620)				
BXIITR12-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	07/27/2023	07/31/2024	900		1,108.75		52,260		30,045		70,323			(22,215)				
BXIITR6E-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	07/27/2023	07/31/2024	1,199		320.5		18,588		10,686		25,769			(7,902)				
BXIITR6E-2YR	INDEX LIAB	EX5	Equity/Index	BARDV-	07/27/2023	07/25/2025	1,799		332.17		21,030		16,511		27,867			(4,519)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	07/27/2023	07/31/2024	11,111		359.28		90,400		51,972		101,409			(38,428)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	07/27/2023	07/31/2024	2,500		367.2		12,240		7,037		12,504			(5,203)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	07/27/2023	07/31/2024	18,056		362.52		120,900		69,507		130,813			(51,393)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/27/2023	07/31/2024	31,352		387.09		171,760		98,747		46,602			(73,013)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/27/2023	07/31/2024	16,647		376.63		174,600		100,379		78,109			(74,221)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	07/27/2023	07/25/2025	4,722		358.92		52,530		41,242		60,055			(11,288)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/27/2023	07/25/2025	1,695		596.4		41,760		32,786		22,752			(8,974)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	07/27/2023	07/31/2024	1,002		2,686.53		58,185		33,451		62,514			(24,734)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/02/2023	08/07/2024	14		35,141.38		22,400		13,262		23,842			(9,138)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/02/2023	08/07/2024	37		35,211.95		19,890		11,776		24,868			(8,114)				

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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 Year-end (b)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	08/02/2023	08/07/2024	3,800		15,370.74		50,540		29,923		43,139			(20,617)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/02/2023	08/07/2024	356		1,958.96		9,870		5,844		7,127			(4,026)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/02/2023	08/07/2024	186		2,659.32		29,800		17,643		14,763			(12,157)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	08/02/2023	08/07/2024	17,262		359.17		134,540		79,656		147,639			(54,884)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	08/02/2023	08/07/2024	10,023		367.07		46,800		27,709		44,310			(19,091)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	08/02/2023	08/07/2024	15,870		361.68		106,020		62,770		112,007			(43,250)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	08/02/2023	08/01/2025	8,353		359.17		89,100		70,701		98,267			(18,399)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/02/2023	08/07/2024	802		255.92		2,712		1,606		1,743			(1,106)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/02/2023	08/07/2024	4,009		248.94		24,940		14,766		19,572			(10,174)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/02/2023	08/01/2025	2,405		249.44		19,920		15,807		18,623			(4,113)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/02/2023	08/07/2024	351		5,704.59		46,940		27,791		25,163			(19,149)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/02/2023	08/01/2025	105		5,715.99		18,942		15,031		14,096			(3,911)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/02/2023	08/01/2025	649		5,698.88		122,766		97,416		91,584			(25,350)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/02/2023	08/07/2024	456		5,698.88		62,270		36,868		33,608			(25,402)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/02/2023	07/31/2026	698		5,693.18		161,040		138,881		119,495			(22,159)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/02/2023	08/02/2027	789		5,687.47		205,290		184,153		187,706			(21,137)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/02/2023	08/02/2028	841		5,687.47		239,472		219,763		205,330			(19,709)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/02/2023	08/07/2024	3,214		933.43		61,800		36,589		75,964			(25,211)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/02/2023	08/01/2025	1,178		933.43		30,360		24,091		42,976			(6,269)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/02/2023	07/31/2026	1,286		933.43		39,360		33,944		58,336			(5,416)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/02/2023	08/02/2027	1,500		933.43		51,940		46,592		78,705			(5,348)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/02/2023	08/02/2028	5,142		935.29		191,520		175,757		294,660			(15,763)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/02/2023	08/07/2024	7,974		200.45		37,120		21,977		18,371			(15,143)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/02/2023	08/01/2025	6,479		201.26		39,260		31,153		26,017			(8,107)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	08/02/2023	08/07/2024	18,339		387.23		97,680		57,833		39,600			(39,847)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	08/02/2023	08/07/2024	10,559		378.23		95,760		56,696		51,129			(39,064)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	08/03/2023	08/07/2024	119		35,427.18		92,652		55,001		117,060			(37,652)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SOCDV-	08/03/2023	08/07/2024	3,900		15,353.54		51,090		30,328		31,965			(20,762)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/03/2023	08/07/2024	156		15,583.84		56,544		33,566		74,653			(22,978)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	08/03/2023	08/07/2024	1,377		1,981.01		58,266		34,588		61,476			(23,678)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	08/03/2023	08/07/2024	2,200		0.99		56,320		33,433		64,852			(22,887)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	08/03/2023	08/07/2024	256		4,356.28		25,080		14,888		29,125			(10,192)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	08/03/2023	08/07/2024	895		2,709.31		55,584		32,996		60,220			(22,588)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/03/2023	08/07/2024	19,777		259.14		82,500		48,974		44,377			(33,526)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/03/2023	08/03/2026	2,769		257.37		30,100		25,993		24,273			(4,107)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/03/2023	08/07/2024	6,241		272.39		41,650		24,724		35,658			(16,926)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/03/2023	08/01/2025	11,014		277.83		79,800		63,407		71,893			(16,393)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/03/2023	08/07/2024	81,259		291.36		542,730		322,178		396,130			(220,552)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/03/2023	08/01/2025	47,658		291.07		454,530		361,157		369,099			(93,373)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/03/2023	08/01/2025	58,224		257.62		453,000		359,942		458,775			(93,058)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/03/2023	08/07/2024	133,527		257.62		767,120		455,381		857,655			(311,739)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/03/2023	08/07/2024	45,910		106.51		102,900		61,084		127,883			(41,816)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/03/2023	08/07/2024	40,289		106.62		88,150		52,328		109,569			(35,822)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/03/2023	08/01/2025	35,604		106.62		103,360		82,127		116,489			(21,233)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/03/2023	08/01/2025	62,775		106.51		185,590		147,465		208,778			(38,125)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/03/2023	07/31/2026	66,523		106.4		230,750		199,178		242,816			(31,572)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/03/2023	08/03/2027	76,829		106.51		289,460		259,851		288,264			(29,609)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/03/2023	08/03/2028	136,794		106.62		544,580		500,052		517,600			(44,528)				
BXIITR12-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	08/03/2023	08/07/2024	1,729		1,097.62		98,477		58,458		148,220			(40,019)				
BXIITR12-2YR	INDEX LIAB	EX5	Equity/Index	BARDV-	08/03/2023	08/01/2025	1,729		1,138.27		103,227		82,021		146,711			(21,206)				
BXIITR6E-2YR	INDEX LIAB	EX5	Equity/Index	BARDV-	08/03/2023	08/01/2025	603		333.33		6,286		4,995		8,995			(1,291)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/03/2023	08/07/2024	17,586		358.58		134,190		79,658		174,929			(54,532)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/03/2023	08/07/2024	10,049		366.46		45,720		27,141		57,541			(18,579)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/03/2023	08/07/2024	15,912		361.09		103,740		61,583		134,405			(42,157)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/03/2023	08/01/2025	8,375		358.58		87,900		69,843		115,382			(18,057)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/03/2023	08/07/2024	18,423		385.47		95,040		56,418		37,994			(38,622)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/03/2023	08/07/2024	10,886		376.52		99,060		58,804		57,351			(40,256)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/03/2023	08/07/2024	3,350		356.1		26,640		15,814		18,359			(10,826)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/09/2023	08/14/2024	259		1,942.35		25,800		15,757		14,206			(10,043)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/09/2023	08/14/2024	363		1,930.76		11,760		7,182		10,992			(4,578)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	08/09/2023	08/14/2024	26		35,158.48		37,170		22,701		44,320			(14,469)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	08/09/2023	08/14/2024	34		35,017.98		27,360		16,709		37,153			(10,651)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SOCDV-	08/09/2023	08/14/2024	4,200		15,101.71		49,140		30,011		88,213			(19,129)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	08/09/2023	08/14/2024	338		2,654.95		15,750		9,619		14,899			(6,131)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/09/2023	08/08/2025	6,424		358.06		68,770		55,219		85,557			(13,551)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	08/09/2023	08/14/2024	13,964		357.7		111,500		68,096		143,744			(43,404)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	08/09/2023	08/14/2024	7,820		365.57		37,520		22,914		46,173			(14,606)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	08/09/2023	08/14/2024	16,757		361.28		107,400		65,592		135,938			(41,808)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/09/2023	08/14/2024	401		245.59		3,210		1,960		2,546			(1,250)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/09/2023	08/14/2024	2,005		250.07		11,350		6,932		7,910			(4,418)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/09/2023	08/14/2024	633		5,691.52		84,132		51,382		49,354			(32,750)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/09/2023	08/08/2025	316		5,697.21		58,500		46,973		45,210			(11,527)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/09/2023	08/14/2024	316		5,731.36		37,026		22,613		20,452			(14,413)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/09/2023	08/08/2025	387		5,742.74		63,822		51,246		48,715			(12,576)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/09/2023	08/09/2027	422		5,754.12		99,000		89,273		89,849			(9,727)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/09/2023	08/09/2028	439		5,759.81		113,225		104,333		95,418			(8,892)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/09/2023	08/14/2024	1,076		935		18,100		11,054		24,731			(7,046)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/09/2023	08/14/2024	1,829		935.93		30,090		18,377		41,107			(11,713)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/09/2023	08/08/2025	1,721		929.43		44,640		35,844		67,056			(8,796)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/09/2023	08/08/2025	968		934.07		23,220		18,645		35,180			(4,575)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/09/2023	08/07/2026	1,184		934.07		34,320		29,814		53,744			(4,506)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/09/2023	08/09/2027	1,184		934.07		39,270		35,412		61,985			(3,858)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/09/2023	08/09/2028	5,595		934.07		204,880		188,789		325,626			(16,091)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/09/2023	08/14/2024	4,517		199.25		20,106		12,279		12,654			(7,827)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/09/2023	08/08/2025	5,019		199.64		30,290		24,321		24,716			(5,969)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/09/2023	08/14/2024	31,867		386.35		145,920		89,117		61,238			(56,803)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/09/2023	08/14/2024	8,386		375.26		79,500		48,553		49,021			(30,947)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/09/2023	08/07/2026	387		5,742.74		79,970		69,470		59,223			(10,500)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	08/10/2023	08/14/2024	185		15,007.80		54,656		33,468		71,459			(21,188)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	08/10/2023	08/14/2024	1,092		1,934.15		38,871		23,802		44,480			(15,069)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	SOCDV-	08/10/2023	08/14/2024	6,194		177.42		13,420		8,218		17,772			(5,202)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	08/10/2023	08/14/2024	4,300		15,128.84		51,170		31,333		104,115			(19,837)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	08/10/2023	08/14/2024	77		35,352.03		58,131		35,596		73,374			(22,535)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	08/10/2023	08/14/2024	1,200		1.02		26,880		16,460		29,764			(10,420)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	08/10/2023	08/14/2024	502		4,353.35		53,900		33,005		57,176			(20,895)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/10/2023	08/14/2024	13,707		357.47		106,330		65,110		147,433			(41,220)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/10/2023	08/14/2024	8,113		365.33		37,410		22,908		51,522			(14,502)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/10/2023	08/14/2024	16,505		361.04		102,070		62,501		141,597			(39,569)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/10/2023	08/14/2024	32,182		385.92		147,200		90,136		64,986			(57,064)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/10/2023	08/14/2024	8,675		374.49		83,700		51,253		54,078			(32,447)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/10/2023	08/08/2025	1,911		602.66		34,000		27,337		20,074			(6,663)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	08/10/2023	08/14/2024	939		2,671.72		47,150		28,872		52,914			(18,278)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2023	08/14/2024	13,489		258.36		56,100		34,352		34,285			(21,748)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2023	08/10/2026	5,554		256.59		60,480		52,608		50,733			(7,872)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2023	08/14/2024	9,880		272.99		67,230		41,168		54,281			(26,062)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2023	08/08/2025	23,420		279.28		166,400		133,791		141,701			(32,609)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2023	08/14/2024	55,666		294.51		285,120		174,590		202,887			(110,530)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2023	08/08/2025	38,829		294.22		310,750		249,853		252,066			(60,897)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/10/2023	08/14/2024	87,842		258.3		463,300		283,697		530,626			(179,603)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/10/2023	08/08/2025	67,242		257.28		524,190		421,466		549,170			(102,724)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/10/2023	08/14/2024	29,013		108.02		48,050		29,423		56,902			(18,627)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/10/2023	08/14/2024	42,115		107.17		84,600		51,804		101,809			(32,796)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/10/2023	08/08/2025	53,346		107.06		148,200		119,158		163,329			(29,042)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/10/2023	08/08/2025	45,859		107.59		117,600		94,554		128,867			(23,046)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/10/2023	08/10/2026	57,089		107.7		172,630		150,159		176,772			(22,471)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/10/2023	08/10/2027	59,897		107.59		205,440		185,393		199,361			(20,047)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/10/2023	08/10/2028	120,730		107.49		452,790		417,473		418,969			(35,318)				
BXIITRGE-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	08/10/2023	08/14/2024	605		329.85		5,304		3,248		8,699			(2,056)				
BXIITRGE-2YR	INDEX LIAB	EX5	Equity/Index	BARDV-	08/10/2023	08/08/2025	1,513		332.82		15,380		12,366		23,030			(3,014)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/10/2023	08/08/2025	6,434		357.47		68,310		54,924		93,070			(13,386)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/16/2023	08/21/2024	267		1,880.87		7,550		4,752		9,646			(2,798)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/16/2023	08/21/2024	3,800		14,876.47		52,060		32,766		114,556			(19,294)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/16/2023	08/21/2024	32		34,626.67		22,990		14,470		32,577			(8,520)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/16/2023	08/21/2024	29		34,765.74		42,800		26,938		62,228			(15,862)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/16/2023	08/15/2025	7,059		354.14		76,250		61,946		105,395			(14,304)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/16/2023	08/21/2024	19,201		354.49		142,800		89,877		231,738			(52,923)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/16/2023	08/21/2024	7,342		361.93		33,280		20,946		52,804			(12,334)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/16/2023	08/21/2024	11,577		357.68		70,110		44,127		113,628			(25,983)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/16/2023	08/21/2024	1,624		253.17		4,708		2,963		5,216			(1,745)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/16/2023	08/15/2025	406		246.28		3,514		2,855		3,834			(659)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/16/2023	08/21/2024	603		5,657.89		72,760		45,794		44,449			(26,966)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/16/2023	08/15/2025	390		5,657.89		68,420		55,584		53,139			(12,836)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/16/2023	08/21/2024	177		5,646.62		22,300		14,035		13,867			(8,265)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/16/2023	08/15/2025	302		5,635.35		55,930		45,438		43,947			(10,492)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/16/2023	08/14/2026	373		5,584.63		92,610		81,033		80,204			(11,577)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/16/2023	08/16/2027	408		5,640.98		104,650		94,861		93,438			(9,789)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/16/2023	08/16/2028	479		5,640.98		138,240		127,904		125,383			(10,337)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/16/2023	08/21/2024	35,452		384.19		165,564		104,204		102,988			(61,360)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/16/2023	08/21/2024	14,631		371.75		144,352		90,854		121,605			(53,498)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/16/2023	08/21/2024	1,087		919.95		20,390		12,833		28,797			(7,557)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/16/2023	08/15/2025	652		904.31		21,060		17,109		25,824			(3,951)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/16/2023	08/14/2026	544		920.86		15,970		13,974		17,954			(1,996)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/16/2023	08/16/2027	544		919.95		18,525		16,792		19,121			(1,733)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/16/2023	08/16/2028	3,696		921.78		138,210		127,876		131,600			(10,334)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/16/2023	08/21/2024	2,528		197.75		11,040		6,948		9,061			(4,092)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/16/2023	08/15/2025	3,034		198.14		17,922		14,560		17,114			(3,362)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	08/16/2023	08/21/2024	192		2,622.56		24,400		15,357		22,966			(9,043)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	08/17/2023	08/21/2024	217		14,877.68		74,240		46,849		104,853			(27,391)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	TBDV-	08/17/2023	08/21/2024	1,027		1,863.00		38,190		24,100		49,245			(14,090)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SOCDV-	08/17/2023	08/21/2024	3,700		14,715.81		48,470		30,587		98,956			(17,883)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	08/17/2023	08/21/2024	125		34,509.30		96,191		60,702		125,974			(35,489)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	08/17/2023	08/21/2024	2,700		0.99		70,740		44,641		87,602			(26,099)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/17/2023	08/21/2024	520		4,232.05		45,980		29,016		57,560			(16,964)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/17/2023	08/21/2024	148,303		254.46		825,630		521,017		1,292,241			(304,613)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/17/2023	08/15/2025	48,385		254.2		371,460		302,181		484,435			(69,279)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/17/2023	08/21/2024	15,976		106.41		34,170		21,563		46,039			(12,607)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/17/2023	08/21/2024	31,952		106.3		69,700		43,984		94,220			(25,716)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/17/2023	08/15/2025	14,096		106.3		40,800		33,191		48,609			(7,609)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/17/2023	08/15/2025	21,615		106.19		63,480		51,641		75,718			(11,839)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/17/2023	08/17/2026	23,494		106.09		81,000		70,966		89,449			(10,034)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/17/2023	08/17/2027	31,952		106.3		118,320		107,332		122,829			(10,988)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/17/2023	08/17/2028	74,241		106.19		295,460		273,527		293,045			(21,933)				
BXIITR12-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	08/17/2023	08/21/2024	1,127		1,090.91		49,884		31,479		102,658			(18,405)				
BXIITR12-2YR	INDEX LIAB	EX5	Equity/Index	BARDV-	08/17/2023	08/15/2025	1,503		1,105.82		85,312		69,401		151,960			(15,911)				
BXIITR6E-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	08/17/2023	08/21/2024	3,674		327.61		29,196		18,424		58,841			(10,772)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/17/2023	08/21/2024	14,872		254.51		63,640		40,160		59,052			(23,480)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/17/2023	08/17/2026	3,216		249.28		39,920		34,975		40,241			(4,945)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/17/2023	08/21/2024	8,492		270.56		57,270		36,140		57,996			(21,130)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/17/2023	08/15/2025	10,707		278.42		69,310		56,383		68,654			(12,927)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/17/2023	08/21/2024	64,581		285.12		505,920		319,263		543,082			(186,657)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/17/2023	08/15/2025	29,860		288.58		266,600		216,878		268,245			(49,722)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/17/2023	08/15/2025	7,087		353.09		73,000		59,385		115,488			(13,615)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	08/17/2023	08/21/2024	19,561		353.09		146,970		92,746		265,441			(54,224)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	08/17/2023	08/21/2024	7,371		360.85		33,020		20,837		62,170			(12,183)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	08/17/2023	08/21/2024	11,623		356.62		69,700		43,984		128,748			(25,716)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/17/2023	08/21/2024	35,599		382.6		162,540		102,572		110,447			(59,969)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/17/2023	08/21/2024	14,692		370.22		149,760		94,507		131,452			(55,253)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/17/2023	08/21/2024	6,781		354.29		38,160		24,081		31,383			(14,079)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/17/2023	08/15/2025	2,137		588.99		42,460		34,541		31,815			(7,919)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/17/2023	08/21/2024	778		2,591.57		45,280		28,574		55,709			(16,706)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/23/2023	08/28/2024	374		1,841.98		10,010		6,487		12,869			(3,523)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	08/23/2023	08/28/2024	5,200		15,148.06		59,280		38,417		41,491			(20,863)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/23/2023	08/28/2024	35		34,197.19		18,840		12,209		27,155			(6,631)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/23/2023	08/28/2024	15		34,197.19		24,150		15,651		39,867			(8,500)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	08/23/2023	08/28/2024	424		2,597.14		16,390		10,622		20,130			(5,768)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/23/2023	08/22/2025	5,058		356.19		53,100		43,640		69,143			(9,460)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/23/2023	08/28/2024	22,201		356.55		158,790		102,904		237,182			(55,886)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/23/2023	08/28/2024	8,431		362.95		39,300		25,469		56,853			(13,831)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/23/2023	08/28/2024	12,084		358.33		76,970		49,881		114,630			(27,089)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/23/2023	08/28/2024	10,550		252.84		31,720		20,556		35,971			(11,164)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/23/2023	08/28/2024	4,058		244.71		25,800		16,720		30,471			(9,080)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/23/2023	08/22/2025	812		246.44		6,126		5,035		7,633			(1,091)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/23/2023	08/28/2024	478		5,705.04		51,570		33,420		27,857			(18,150)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/23/2023	08/22/2025	159		5,705.04		25,830		21,228		18,894			(4,602)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/23/2023	08/28/2024	301		5,665.46		37,740		24,458		21,734			(13,282)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/23/2023	08/22/2025	424		5,671.12		75,360		61,935		55,985			(13,426)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/23/2023	08/21/2026	478		5,676.77		102,330		90,182		84,004			(12,148)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/23/2023	08/23/2027	531		5,676.77		132,000		120,274		113,844			(11,726)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/23/2023	08/23/2028	548		5,676.77		153,450		142,554		135,836			(10,896)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/23/2023	08/28/2024	23,691		384.34		102,900		66,685		72,439			(36,215)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/23/2023	08/28/2024	12,410		369.8		129,580		83,975		121,517			(45,605)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/23/2023	08/28/2024	866		948.36		7,760		5,029		10,842			(2,731)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/23/2023	08/28/2024	1,191		919.73		23,980		15,540		34,399			(8,440)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/23/2023	08/22/2025	1,083		921.58		28,000		23,012		38,336			(4,988)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/23/2023	08/21/2026	758		920.65		23,520		20,728		31,064			(2,792)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/23/2023	08/23/2027	866		920.65		30,000		27,335		39,302			(2,665)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/23/2023	08/23/2028	3,465		923.43		125,760		116,830		162,161			(8,930)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/23/2023	08/28/2024	4,059		196.87		18,240		11,821		18,030			(6,420)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/23/2023	08/22/2025	1,522		195.29		10,530		8,654		10,874			(1,876)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/24/2023	08/28/2024	1,192		1,859.20		50,600		32,878		65,601			(17,722)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	SOCDV-	08/24/2023	08/28/2024	3,936		177.13		8,610		5,595		10,757			(3,015)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/24/2023	08/28/2024	243		14,875.70		83,772		54,432		114,521			(29,340)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	08/24/2023	08/28/2024	5,100		14,816.44		58,140		37,778		87,929			(20,362)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	08/24/2023	08/28/2024	126		34,269.91		101,910		66,218		137,335			(35,692)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	08/24/2023	08/28/2024	1,500		1.03		34,650		22,514		43,697			(12,136)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	08/24/2023	08/28/2024	402		4,249.14		35,530		23,086		45,642			(12,444)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/24/2023	08/28/2024	14,880		254.13		64,750		42,073		62,645			(22,677)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/24/2023	08/24/2026	4,424		250.89		51,370		45,329		52,083			(6,041)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/24/2023	08/28/2024	4,765		273.39		30,680		19,935		26,012			(10,745)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/24/2023	08/22/2025	22,723		281.3		141,980		116,843		124,109			(25,137)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/24/2023	08/28/2024	49,744		290.63		298,080		193,683		270,142			(104,397)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/24/2023	08/22/2025	35,926		286.58		376,480		309,826		360,145			(66,654)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/24/2023	08/28/2024	91,974		255.43		479,700		311,694		739,480			(168,006)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/24/2023	08/22/2025	54,241		254.41		416,760		342,975		532,430			(73,785)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/24/2023	08/28/2024	27,215		106.87		54,230		35,237		71,221			(18,993)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/24/2023	08/28/2024	34,722		106.56		74,370		48,323		97,399			(26,047)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/24/2023	08/22/2025	43,168		106.66		120,980		99,561		141,246			(21,419)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/24/2023	08/22/2025	38,476		106.56		109,880		90,426		127,944			(19,454)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/24/2023	08/24/2026	43,168		106.66		141,680		125,019		153,156			(16,661)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/24/2023	08/24/2027	38,476		106.66		139,400		127,111		142,253			(12,289)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/24/2023	08/24/2028	72,260		105.49		312,620		290,590		305,348			(22,030)				
BXIITR12-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	08/24/2023	08/28/2024	1,500		1,078.21		74,992		48,727		150,073			(26,265)				
BXIITR12-2YR	INDEX LIAB	EX5	Equity/Index	BARDV-	08/24/2023	08/22/2025	1,031		1,137.93		49,324		40,591		88,650			(8,733)				
BXIITR6E-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	08/24/2023	08/28/2024	1,223		326.96		10,244		6,656		20,236			(3,588)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/24/2023	08/22/2025	4,797		354.06		51,170		42,111		75,657			(9,059)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	08/24/2023	08/28/2024	22,290		354.42		171,430		111,390		283,116			(60,040)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	08/24/2023	08/28/2024	8,747		360.79		44,330		28,804		75,069			(15,526)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	08/24/2023	08/28/2024	12,132		356.19		83,420		54,204		139,167			(29,216)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/24/2023	08/28/2024	23,468		383.02		102,090		66,335		74,096			(35,755)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/24/2023	08/28/2024	12,158		368.52		133,300		86,614		125,580			(46,686)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/24/2023	08/28/2024	1,979		356.49		9,170		5,958		7,729			(3,212)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	08/24/2023	08/22/2025	4,281		590.99		81,840		67,351		63,454			(14,489)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	08/24/2023	08/28/2024	973		2,573.26		62,675		40,724		78,401			(21,951)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	08/30/2023	09/05/2024	14		34,785.56		21,700		14,487		33,003			(7,213)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	08/30/2023	09/05/2024	32		34,506.44		19,030		12,705		24,460			(6,325)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	08/30/2023	09/05/2024	3,800		15,462.43		46,360		30,951		6,892			(15,409)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	08/30/2023	09/05/2024	263		1,897.50		27,345		18,256		25,924			(9,089)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	08/30/2023	09/05/2024	263		1,865.14		7,055		4,710		8,389			(2,345)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/30/2023	09/05/2024	22,322		356.95		188,800		126,047		247,235			(62,753)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/30/2023	09/05/2024	12,277		365.55		58,960		39,363		76,382			(19,597)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/30/2023	09/05/2024	6,139		361.25		39,600		26,438		51,812			(13,162)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/30/2023	08/29/2025	7,813		357.31		88,200		73,320		111,430			(14,880)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/30/2023	09/05/2024	3,227		253.89		11,120		7,424		10,015			(3,696)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/30/2023	09/05/2024	5,647		246.94		35,546		23,731		35,310			(11,815)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/30/2023	08/29/2025	5,243		247.69		42,432		35,274		46,142			(7,158)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/30/2023	09/05/2024	369		5,670.40		53,340		35,611		26,488			(17,729)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/30/2023	09/05/2024	228		5,630.55		37,830		25,256		20,050			(12,574)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/30/2023	08/29/2025	351		5,676.10		68,800		57,193		46,060			(11,607)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/30/2023	08/29/2025	334		5,653.32		68,970		57,334		46,865			(11,636)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/30/2023	08/28/2026	386		5,653.32		95,040		84,356		72,017			(10,684)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/30/2023	08/30/2027	386		5,573.62		122,540		112,232		100,472			(10,308)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/30/2023	08/30/2028	439		5,579.31		151,250		141,080		127,361			(10,170)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/30/2023	09/05/2024	1,182		921.94		27,940		18,653		32,925			(9,287)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/30/2023	09/05/2024	967		922.87		22,410		14,961		26,367			(7,449)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/30/2023	08/29/2025	1,935		925.66		54,540		45,339		64,028			(9,201)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/30/2023	08/29/2025	1,290		923.8		37,440		31,124		43,968			(6,316)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/30/2023	08/28/2026	1,397		924.73		45,890		40,731		53,808			(5,159)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/30/2023	08/30/2027	1,505		924.73		54,180		49,622		63,311			(4,558)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/30/2023	08/30/2028	3,547		925.66		134,310		125,279		157,101			(9,031)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/30/2023	09/05/2024	5,052		197.76		23,000		15,355		18,626			(7,645)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/30/2023	09/05/2024	27,767		386.13		119,790		79,974		67,946			(39,816)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/30/2023	09/05/2024	12,341		372.22		130,240		86,951		102,605			(43,289)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	08/30/2023	09/05/2024	189		2,591.89		8,000		5,341		8,913			(2,659)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	08/31/2023	09/05/2024	1,600		0.99		40,640		27,204		46,507			(13,436)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	08/31/2023	09/05/2024	233		4,310.00		26,100		17,520		31,738			(8,580)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	08/31/2023	09/05/2024	104		34,860.79		63,072		42,337		80,393			(20,735)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	08/31/2023	09/05/2024	3,900		15,501.07		48,360		32,371		8,009			(15,989)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/31/2023	09/05/2024	258		15,470.06		79,600		53,283		98,677			(26,317)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	08/31/2023	09/05/2024	842		1,890.17		33,280		22,339		39,125			(10,941)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/31/2023	09/05/2024	10,328		257.27		45,760		30,716		32,132			(15,044)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/31/2023	08/31/2026	7,150		255.51		79,740		70,930		69,677			(8,810)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/31/2023	09/05/2024	10,571		273.79		73,660		49,444		56,569			(24,216)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/31/2023	08/29/2025	21,142		281.19		144,420		120,386		117,275			(24,034)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/31/2023	09/05/2024	62,990		291.52		428,720		287,777		320,386			(140,943)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/31/2023	08/29/2025	20,198		291.81		190,570		158,856		153,657			(31,714)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/31/2023	09/05/2024	102,227		257.01		599,640		402,506		717,082			(197,134)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/31/2023	08/29/2025	20,601		257.78		155,820		129,889		164,356			(25,931)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/31/2023	09/05/2024	34,486		106.96		79,550		53,398		89,039			(26,152)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/31/2023	09/05/2024	30,758		107.29		66,330		44,524		73,923			(21,806)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/31/2023	08/29/2025	48,467		106.86		148,720		123,970		154,241			(24,750)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/31/2023	08/29/2025	47,535		107.18		138,720		115,635		143,897			(23,085)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/31/2023	08/28/2026	53,127		107.07		182,970		162,698		179,049			(20,272)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/31/2023	08/31/2027	62,448		106.96		239,860		219,997		223,462			(19,863)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/31/2023	08/31/2028	101,594		107.29		403,300		376,608		360,109			(26,692)				
BXIITR12-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	08/31/2023	09/05/2024	362		1,061.57		27,976		18,779		40,610			(9,197)				
BXIITR6E-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	08/31/2023	09/05/2024	901		334.9		6,930		4,652		10,232			(2,278)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/31/2023	09/05/2024	22,612		356.77		191,160		127,959		253,130			(63,201)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/31/2023	09/05/2024	12,562		365.37		60,300		40,364		79,234			(19,936)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/31/2023	09/05/2024	6,421		360.71		42,320		28,328		56,173			(13,992)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/31/2023	08/29/2025	7,537		356.77		86,130		71,696		109,838			(14,434)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/31/2023	09/05/2024	27,866		384.75		126,720		85,060		87,229			(41,660)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/31/2023	09/05/2024	12,385		370.9		128,040		85,946		116,545			(42,094)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/31/2023	09/05/2024	1,970		355.27		11,550		7,753		9,374			(3,797)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/31/2023	08/29/2025	1,547		597.98		27,760		23,140		22,122			(4,620)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/31/2023	09/05/2024	718		2,637.53		36,043		24,194		40,317			(11,849)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/07/2023	09/11/2024	4,000		15,258.52		48,800		33,566		87,062			(15,234)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/07/2023	09/11/2024	377		1,865.03		9,450		6,500		13,104			(2,950)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	09/07/2023	09/11/2024	14		34,466.22		22,010		15,139		38,664			(6,871)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	09/07/2023	09/11/2024	38		34,431.72		20,813		14,316		30,087			(6,497)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	09/07/2023	09/11/2024	194		2,574.49		25,900		17,815		33,808			(8,085)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/07/2023	09/05/2025	3,377		354.62		37,200		31,330		53,682			(5,871)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/07/2023	09/11/2024	16,322		355.34		125,280		86,170		199,798			(39,110)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/07/2023	09/11/2024	13,508		363.15		60,960		41,930		101,276			(19,030)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/07/2023	09/11/2024	3,940		358.53		24,640		16,948		39,948			(7,692)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/07/2023	09/11/2024	814		251.91		2,732		1,879		3,184			(853)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/07/2023	09/11/2024	4,883		245.77		28,908		19,884		34,152			(9,024)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/07/2023	09/11/2024	513		5,622.64		74,820		51,463		47,587			(23,357)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/07/2023	09/11/2024	248		5,633.94		34,720		23,881		21,756			(10,839)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/07/2023	09/05/2025	672		5,611.34		137,180		115,532		107,336			(21,648)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/07/2023	09/05/2025	354		5,650.90		65,600		55,248		50,365			(10,352)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/07/2023	09/04/2026	354		5,622.64		84,000		75,171		70,913			(8,829)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/07/2023	09/07/2027	425		5,650.90		108,960		100,398		96,251			(8,562)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/07/2023	09/07/2028	460		5,650.90		132,080		123,784		119,531			(8,296)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/07/2023	09/11/2024	1,623		914.81		38,250		26,309		59,498			(11,941)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/07/2023	09/11/2024	2,489		924.06		47,610		32,747		75,892			(14,863)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/07/2023	09/05/2025	2,164		919.43		59,800		50,363		98,976			(9,437)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/07/2023	09/04/2026	2,489		919.43		80,500		72,039		135,152			(8,461)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/07/2023	09/07/2027	2,814		919.43		101,400		93,432		171,196			(7,968)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/07/2023	09/07/2028	5,086		921.28		196,460		184,120		332,951			(12,340)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/07/2023	09/11/2024	29,984		382.86		129,320		88,949		107,535			(40,371)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/07/2023	09/11/2024	12,729		372.25		112,050		77,070		108,815			(34,980)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/07/2023	09/11/2024	7,141		196.04		30,688		21,108		33,409			(9,580)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/07/2023	09/05/2025	1,530		196.23		8,766		7,383		10,231			(1,383)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	09/08/2023	09/11/2024	105		15,280.23		31,440		21,685		40,323			(9,755)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/08/2023	09/11/2024	1,134		1,858.95		51,240		35,342		65,159			(15,898)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SOCDV-	09/08/2023	09/11/2024	3,900		15,280.23		47,190		32,549		60,544			(14,641)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	09/08/2023	09/11/2024	113		34,542.01		88,998		61,385		112,777			(27,613)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	09/08/2023	09/11/2024	2,300		0.99		54,740		37,756		64,742			(16,984)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	09/08/2023	09/11/2024	378		4,241.42		38,080		26,265		48,012			(11,815)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/08/2023	09/08/2026	3,596		251.04		44,550		39,922		42,487			(4,628)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/08/2023	09/11/2024	13,584		256.29		57,120		39,398		47,709			(17,722)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/08/2023	09/08/2025	14,250		280.25		98,280		82,950		84,233			(15,330)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/08/2023	09/11/2024	11,692		275.6		68,480		47,233		53,995			(21,247)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/08/2023	09/08/2025	42,206		290.55		407,130		343,625		346,205			(63,505)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/08/2023	09/11/2024	62,794		293.47		355,020		244,871		270,660			(110,149)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/08/2023	09/11/2024	92,340		254.81		559,320		385,785		789,956			(173,535)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/08/2023	09/08/2025	63,386		255.83		482,760		407,458		573,729			(75,302)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/08/2023	09/11/2024	49,417		106.28		129,320		89,197		148,202			(40,123)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/08/2023	09/11/2024	47,552		106.92		109,140		75,278		124,507			(33,862)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/08/2023	09/08/2025	71,795		106.49		230,230		194,318		242,128			(35,912)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/08/2023	09/08/2025	57,809		106.71		179,800		151,754		188,781			(28,046)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/08/2023	09/08/2026	68,998		106.71		246,420		220,819		243,886			(25,601)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/08/2023	09/08/2027	84,848		106.71		331,240		305,442		312,429			(25,798)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/08/2023	09/08/2028	113,753		106.71		470,920		441,602		427,097			(29,318)				
BXIITR6E-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	09/08/2023	09/11/2024	603		333.28		4,694		3,238		7,481			(1,456)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/08/2023	09/08/2025	3,377		354.66		36,960		31,195		53,631			(5,765)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/08/2023	09/11/2024	16,602		355.38		126,850		87,493		202,763			(39,357)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/08/2023	09/11/2024	13,788		363.19		62,230		42,922		103,084			(19,308)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/08/2023	09/11/2024	3,939		358.57		24,500		16,899		39,845			(7,601)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/08/2023	09/11/2024	29,939		383.08		134,620		92,853		111,772			(41,767)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/08/2023	09/11/2024	12,710		372.46		114,750		79,148		113,357			(35,602)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	09/08/2023	09/08/2025	2,529		591.19		48,100		43,821		42,391			(4,279)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/08/2023	09/11/2024	1,049		2,556.50		58,617		40,430		72,310			(18,187)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/13/2023	09/18/2024	4,200		15,348.53		53,340		37,615		59,358			(15,725)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/13/2023	09/18/2024	38		34,506.37		25,350		17,877		34,316			(7,473)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/13/2023	09/18/2024	32		34,506.37		47,740		33,666		86,316			(14,074)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/13/2023	09/12/2025	8,447		355.15		88,500		75,294		128,679			(13,206)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	09/13/2023	09/18/2024	15,205		354.79		119,340		84,159		191,783			(35,181)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	09/13/2023	09/18/2024	18,584		363.31		83,160		58,645		138,486			(24,516)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	09/13/2023	09/18/2024	4,224		357.28		28,500		20,098		46,232			(8,402)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/13/2023	09/18/2024	2,439		252.39		8,160		5,754		9,251			(2,406)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/13/2023	09/18/2024	3,659		245.75		21,861		15,416		25,887			(6,445)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/13/2023	09/18/2024	106		5,696.91		12,240		8,632		6,916			(3,608)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/13/2023	09/12/2025	177		5,742.16		26,500		22,546		19,175			(3,954)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/13/2023	09/12/2025	247		5,595.07		53,760		45,738		41,627			(8,022)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/13/2023	09/18/2024	177		5,685.59		21,300		15,021		12,224			(6,279)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/13/2023	09/11/2026	265		5,685.59		56,550		50,927		46,275			(5,623)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/13/2023	09/13/2027	300		5,691.25		73,100		67,661		63,298			(5,439)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/13/2023	09/13/2028	336		5,781.77		80,370		75,590		70,533			(4,780)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/13/2023	09/18/2024	35,479		384.61		158,760		111,958		121,359			(46,802)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/13/2023	09/18/2024	10,137		372.54		98,640		69,561		93,053			(29,079)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/13/2023	07/01/2024	649		933.18		8,580		5,359		10,827			(3,221)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/13/2023	09/18/2024	1,191		927.64		20,680		14,584		26,640			(6,096)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/13/2023	09/12/2025	1,407		917.48		40,560		34,507		45,717			(6,053)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/13/2023	09/12/2025	1,948		926.72		48,240		41,041		54,190			(7,199)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/13/2023	09/11/2026	1,948		923.02		60,300		54,304		63,120			(5,996)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/13/2023	09/13/2027	2,489		926.72		83,950		77,703		81,511			(6,247)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/13/2023	09/13/2028	3,355		924.87		126,480		118,957		116,404			(7,523)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/13/2023	09/18/2024	2,033		195.98		9,720		6,855		9,680			(2,865)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/13/2023	09/18/2024	390		2,563.03		16,200		11,424		20,096			(4,776)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	TBDV-	09/14/2023	09/18/2024	1,125		1,872.23		49,140		34,750		62,007			(14,390)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/14/2023	09/18/2024	349		15,334.62		135,000		95,467		165,857			(39,533)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SOCDV-	09/14/2023	09/18/2024	4,300		15,473.89		53,750		38,010		45,639			(15,740)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	09/14/2023	09/18/2024	146		34,732.57		117,963		83,419		145,400			(34,544)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	SOCDV-	09/14/2023	09/18/2024	2,822		175.92		6,250		4,420		7,395			(1,830)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/14/2023	09/18/2024	421		4,266.91		45,180		31,950		55,444			(13,231)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	09/14/2023	09/18/2024	2,200		1		44,880		31,737		50,469			(13,143)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/14/2023	09/18/2024	18,314		257.45		75,900		53,673		58,354			(22,227)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/14/2023	09/14/2026	7,962		254.19		90,800		81,872		82,934			(8,928)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/14/2023	09/18/2024	9,490		273.7		64,740		45,782		52,427			(18,958)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/14/2023	09/12/2025	33,214		279.45		242,060		206,227		206,847			(35,833)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/14/2023	09/18/2024	63,857		290.2		497,420		351,756		371,829			(145,664)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/14/2023	09/12/2025	29,709		296.93		228,810		194,938		169,829			(33,872)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/14/2023	09/18/2024	98,380		256.4		551,880		390,268		734,114			(161,612)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/14/2023	09/12/2025	38,649		256.14		298,980		254,721		343,447			(44,259)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/14/2023	09/18/2024	30,698		107.39		67,650		47,839		73,036			(19,811)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/14/2023	09/18/2024	32,558		107.82		65,450		46,284		70,133			(19,166)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/14/2023	09/12/2025	19,535		108.14		51,030		43,476		51,002			(7,554)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/14/2023	09/12/2025	55,814		106.96		173,400		147,731		175,674			(25,669)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/14/2023	09/14/2026	58,605		107.5		196,560		177,233		187,705			(19,327)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/14/2023	09/14/2027	67,907		106.96		265,720		246,133		243,447			(19,587)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/14/2023	09/14/2028	95,814		107.6		374,920		352,829		329,255			(22,091)				
BXIITR6E-2YR	INDEX LIAB	EX5	Equity/Index	BARDV-	09/14/2023	09/12/2025	598		330.17		7,682		6,545		10,083			(1,137)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/14/2023	09/18/2024	15,472		355.12		121,550		85,955		181,315			(35,595)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/14/2023	09/18/2024	18,285		363.65		81,900		57,916		119,265			(23,984)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/14/2023	09/18/2024	4,220		357.61		28,500		20,154		42,267			(8,346)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/14/2023	09/12/2025	8,721		355.48		91,760		78,176		123,564			(13,584)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/14/2023	09/18/2024	35,579		386.57		160,020		113,160		100,131			(46,860)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/14/2023	09/18/2024	9,805		374.08		98,000		69,302		80,914			(28,698)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/14/2023	09/18/2024	2,802		354.09		20,000		14,143		24,502			(5,857)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/14/2023	09/12/2025	4,611		598.59		90,480		77,086		67,456			(13,394)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/14/2023	09/18/2024	964		2,604.85		52,525		37,144		63,585			(15,381)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/20/2023	09/25/2024	497		1,815.53		14,490		10,498		22,188			(3,992)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	09/20/2023	09/25/2024	4,800		14,969.92		57,600		41,730		54,730			(15,870)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	09/20/2023	09/25/2024	20		34,578.64		26,530		19,221		55,272			(7,309)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	09/20/2023	09/25/2024	23		34,681.96		12,640		9,158		18,805			(3,482)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/20/2023	09/19/2025	11,277		354.69		118,800		102,232		185,228			(16,568)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/20/2023	09/25/2024	22,837		354.69		175,770		127,343		299,667			(48,427)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/20/2023	09/25/2024	18,044		362.13		85,120		61,668		154,378			(23,452)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/20/2023	09/25/2024	5,075		357.17		33,480		24,256		58,243			(9,224)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/20/2023	09/25/2024	815		251.62		2,760		2,000		2,996			(760)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/20/2023	09/25/2024	3,670		245.25		21,870		15,845		25,366			(6,025)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/20/2023	09/19/2025	408		245.25		3,430		2,952		3,790			(478)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/20/2023	09/25/2024	606		5,617.71		79,220		57,394		59,376			(21,826)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/20/2023	09/19/2025	107		5,595.26		20,760		17,865		18,088			(2,895)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/20/2023	09/25/2024	232		5,612.10		30,810		22,321		23,293			(8,489)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/20/2023	09/19/2025	303		5,612.10		56,440		48,569		48,895			(7,871)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/20/2023	09/18/2026	339		5,612.10		76,190		69,110		69,952			(7,080)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/20/2023	09/20/2027	374		5,612.10		95,970		89,296		91,564			(6,674)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/20/2023	09/20/2028	410		5,606.48		117,760		111,214		114,736			(6,546)				
GSEQTMX-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/20/2023	09/25/2024	8,330		96.61		33,440		24,227		60,197			(9,213)				
GSEQTMX-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/20/2023	09/19/2025	2,082		96.23		11,620		9,999		18,428			(1,621)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/20/2023	09/25/2024	14,593		388.75		54,600		39,557		37,588			(15,043)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/20/2023	09/25/2024	28,064		373.43		271,100		196,408		245,921			(74,692)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/20/2023	09/25/2024	983		921.3		16,020		11,606		25,958			(4,414)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/20/2023	09/25/2024	3,494		920.38		58,304		42,240		94,334			(16,064)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/20/2023	09/19/2025	1,747		918.55		42,176		36,294		55,967			(5,882)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/20/2023	09/19/2025	1,638		915.81		41,400		35,626		54,860			(5,774)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/20/2023	09/18/2026	1,965		921.3		55,170		50,043		65,363			(5,127)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/20/2023	09/20/2027	2,075		916.72		70,718		65,800		76,439			(4,918)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/20/2023	09/20/2028	5,350		916.72		199,479		188,391		202,108			(11,088)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/20/2023	09/25/2024	9,634		197.41		40,679		29,471		38,665			(11,208)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/20/2023	09/19/2025	9,127		197.41		52,866		45,493		56,251			(7,373)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/21/2023	09/25/2024	238		14,797.09		70,875		51,491		97,333			(19,384)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	TBDV-	09/21/2023	09/25/2024	1,010		1,792.51		39,600		28,769		53,971			(10,831)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	09/21/2023	09/25/2024	4,900		14,694.24		58,310		42,362		75,948			(15,948)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOADV-	09/21/2023	09/25/2024	3,370		181.07		6,300		4,577		8,838			(1,723)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	09/21/2023	09/25/2024	91		34,138.56		58,249		42,318		76,159			(15,931)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	09/21/2023	09/25/2024	1,700		0.99		45,730		33,223		57,159			(12,507)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	09/21/2023	09/25/2024	593		4,216.80		67,500		49,039		88,138			(18,461)				
BXIITR12-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	09/21/2023	09/25/2024	1,135		1,070.08		55,728		40,486		121,583			(15,242)				
BXIITR6E-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	09/21/2023	09/25/2024	1,228		325.52		10,408		7,561		21,824			(2,847)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/21/2023	09/25/2024	96,739		251.46		578,280		420,120		1,078,928			(158,160)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/21/2023	09/19/2025	38,061		250.96		310,080		267,209		460,594			(42,871)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/21/2023	09/25/2024	30,977		106.53		66,000		47,949		89,146			(18,051)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/21/2023	09/25/2024	39,426		106.42		86,100		62,552		115,954			(23,548)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/21/2023	09/19/2025	33,793		106.31		99,000		85,313		117,398			(13,688)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/21/2023	09/19/2025	44,119		106.21		131,130		113,000		155,661			(18,130)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/21/2023	09/18/2026	48,813		106.21		167,440		152,021		183,843			(15,419)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/21/2023	09/21/2027	55,383		106.31		205,910		191,734		213,082			(14,176)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/21/2023	09/21/2028	108,890		106.42		425,720		402,293		420,771			(23,427)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/21/2023	09/25/2024	14,609		249.37		77,040		55,969		99,763			(21,071)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/21/2023	09/21/2026	3,652		244.2		49,320		44,791		56,614			(4,529)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/21/2023	09/25/2024	10,011		269.17		68,580		49,823		79,652			(18,757)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/21/2023	09/19/2025	22,988		276.72		151,280		130,364		167,831			(20,916)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/21/2023	09/25/2024	75,035		288.62		505,610		367,325		501,726			(138,285)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/21/2023	09/19/2025	29,247		289.75		280,500		241,719		272,536			(38,781)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/21/2023	09/19/2025	11,101		351.32		114,660		98,807		195,800			(15,853)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	09/21/2023	09/25/2024	23,056		351.32		174,960		127,108		350,860			(47,852)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	09/21/2023	09/25/2024	18,502		358.69		85,800		62,334		187,807			(23,466)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	09/21/2023	09/25/2024	5,124		353.77		33,300		24,192		68,745			(9,108)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/21/2023	09/25/2024	14,690		386.19		54,600		39,667		47,810			(14,933)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/21/2023	09/25/2024	27,968		370.61		274,230		199,228		291,980			(75,002)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/21/2023	09/25/2024	4,238		352.21		30,300		22,013		117,038			(8,287)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/21/2023	09/19/2025	5,065		588.21		101,660		87,605		83,557			(14,055)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/21/2023	09/25/2024	1,080		2,506.35		64,746		47,038		85,696			(17,708)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	09/27/2023	10/02/2024	24		33,382.51		38,800		28,858		93,386			(9,942)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	09/27/2023	10/02/2024	36		33,449.61		20,760		15,441		29,873			(5,319)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	09/27/2023	10/02/2024	3,900		14,580.16		54,990		40,900		50,847			(14,090)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/27/2023	10/02/2024	337		1,775.34		34,800		25,883		74,082			(8,917)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/27/2023	10/02/2024	337		1,796.69		8,220		6,114		13,230			(2,106)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/27/2023	10/02/2024	6,233		245.45		23,700		17,627		44,735			(6,073)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/27/2023	09/26/2025	4,156		240.64		33,500		29,155		52,267			(4,345)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/27/2023	09/26/2025	9,782		347.58		100,300		87,291		197,385			(13,009)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	09/27/2023	10/02/2024	17,550		347.92		129,930		96,638		314,152			(33,292)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	09/27/2023	10/02/2024	27,620		356.61		113,280		84,255		318,716			(29,025)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	09/27/2023	10/02/2024	7,193		351.05		43,500		32,354		111,218			(11,146)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/27/2023	10/02/2024	233		5,568.09		32,630		24,269		31,925			(8,361)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/27/2023	10/02/2024	107		5,501.07		18,840		14,013		18,825			(4,827)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/27/2023	09/26/2025	197		5,568.09		37,730		32,836		40,227			(4,894)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/27/2023	09/26/2025	161		5,573.68		30,510		26,553		32,454			(3,957)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/27/2023	09/25/2026	161		5,512.24		41,310		37,740		41,813			(3,570)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/27/2023	09/27/2027	179		5,556.92		48,100		44,989		53,591			(3,111)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/27/2023	09/27/2028	215		5,534.58		65,640		62,247		67,353			(3,393)				
GSEQTMX-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/27/2023	10/02/2024	9,624		95.48		32,220		23,964		77,259			(8,256)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	09/27/2023	10/02/2024	241		2,509.89		28,740		21,376		59,955			(7,364)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	09/27/2023	10/02/2024	523		2,504.92		22,620		16,824		34,681			(5,796)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/27/2023	10/02/2024	40,964		379.8		154,440		114,868		221,642			(39,572)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/27/2023	10/02/2024	12,031		365.84		117,600		87,468		164,624			(30,132)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/27/2023	10/02/2024	996		921.14		12,060		8,970		33,209			(3,090)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/27/2023	10/02/2024	2,323		910.29		37,380		27,802		94,790			(9,578)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/27/2023	09/26/2025	2,655		917.52		52,320		45,534		125,743			(6,786)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/27/2023	09/26/2025	1,438		903.06		36,400		31,679		81,933			(4,721)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/27/2023	09/25/2026	1,217		898.54		38,610		35,273		82,640			(3,337)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/27/2023	09/27/2027	1,327		906.68		42,720		39,957		90,956			(2,763)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/27/2023	09/27/2028	3,651		913		121,110		114,849		256,888			(6,261)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/27/2023	10/02/2024	7,772		192.22		36,600		27,222		56,768			(9,378)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/27/2023	09/26/2025	2,073		191.26		14,280		12,428		19,996			(1,852)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	09/28/2023	10/02/2024	2,100		0.99		52,920		39,470		67,140			(13,450)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/28/2023	10/02/2024	457		4,186.52		41,040		30,609		55,733			(10,431)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/28/2023	10/02/2024	143		33,733.67		116,640		86,994		161,583			(29,646)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/28/2023	10/02/2024	3,900		14,702.77		56,940		42,468		63,669			(14,472)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	TBDV-	09/28/2023	10/02/2024	258		14,643.95		80,750		60,226		109,461			(20,524)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	09/28/2023	10/02/2024	1,560		1,787.13		62,832		46,862		84,180			(15,970)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/28/2023	10/02/2024	1,195		2,541.18		59,100		44,079		80,064			(15,021)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/28/2023	10/02/2024	12,637		251.93		48,980		36,531		70,449			(12,449)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/28/2023	09/28/2026	3,669		252.91		33,750		30,870		40,713			(2,880)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/28/2023	10/02/2024	4,849		264.35		40,820		30,445		53,703			(10,375)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/28/2023	09/26/2025	20,887		276.15		129,360		112,740		158,256			(16,620)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/28/2023	10/02/2024	65,773		291.37		317,520		236,818		355,341			(80,702)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/28/2023	09/26/2025	32,365		287.35		294,810		256,932		318,611			(37,878)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/28/2023	10/02/2024	95,122		253.76		430,200		320,859		890,858			(109,341)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/28/2023	09/26/2025	46,168		250.5		365,400		318,453		575,412			(46,947)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/28/2023	10/02/2024	40,532		106.83		73,530		54,841		110,161			(18,689)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/28/2023	10/02/2024	23,565		106.83		42,750		31,885		64,047			(10,865)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/28/2023	09/26/2025	24,507		106.19		68,380		59,594		86,798			(8,786)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/28/2023	09/26/2025	50,900		107.78		110,700		96,477		141,579			(14,223)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/28/2023	09/28/2026	51,843		106.83		155,650		142,367		181,097			(13,283)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/28/2023	09/28/2027	57,498		106.09		208,010		194,702		226,756			(13,308)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/28/2023	09/28/2028	94,260		107.25		324,000		307,431		335,677			(16,569)				
BXIITR6E-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	09/28/2023	10/02/2024	1,231		325		10,240		7,637		22,399			(2,603)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/28/2023	10/02/2024	17,541		348.45		125,660		93,722		297,712			(31,938)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/28/2023	10/02/2024	27,318		357.14		107,350		80,066		286,429			(27,284)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/28/2023	10/02/2024	7,189		351.93		41,000		30,579		102,185			(10,421)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/28/2023	09/26/2025	9,777		348.1		98,600		85,932		186,397			(12,668)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/28/2023	10/02/2024	40,953		380.6		144,430		107,721		207,477			(36,709)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/28/2023	10/02/2024	11,742		366.63		109,470		81,647		153,849			(27,823)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/28/2023	10/02/2024	5,155		351.62		26,820		20,003		36,517			(6,817)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/28/2023	09/26/2025	2,590		571.61		53,170		46,339		61,026			(6,831)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/04/2023	10/09/2024	347		1,741.11		8,340		6,361		13,926			(1,979)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/04/2023	10/09/2024	3,800		14,776.25		41,800		31,881		110,322			(9,919)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/04/2023	10/09/2024	33		33,262.06		18,370		14,011		29,626			(4,359)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/04/2023	10/09/2024	18		33,262.06		26,040		19,861		72,110			(6,179)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/04/2023	10/03/2025	2,608		191.72		15,175		13,352		24,494			(1,823)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/04/2023	10/09/2024	6,259		192.67		23,928		18,250		43,984			(5,678)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/04/2023	10/09/2024	246		2,484.89		8,940		6,819		15,100			(2,121)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/04/2023	10/03/2025	7,254		344.66		75,000		65,991		156,670			(9,009)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/04/2023	10/09/2024	20,310		343.62		151,900		115,855		430,854			(36,045)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/04/2023	10/09/2024	18,279		350.86		82,530		62,946		277,976			(19,584)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/04/2023	10/09/2024	3,482		343.62		26,040		19,861		73,861			(6,179)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/04/2023	10/09/2024	2,930		245.13		8,589		6,551		22,434			(2,038)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/04/2023	10/09/2024	3,348		239.39		17,144		13,076		38,724			(4,068)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/04/2023	10/03/2025	2,930		243.45		16,275		14,320		33,230			(1,955)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/04/2023	10/09/2024	331		5,449.20		40,500		30,889		69,581			(9,611)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/04/2023	10/09/2024	202		5,432.91		26,290		20,051		44,764			(6,239)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/04/2023	10/03/2025	295		5,422.04		54,240		47,725		85,024			(6,515)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/04/2023	10/02/2026	331		5,432.91		72,000		66,237		100,335			(5,763)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/04/2023	10/04/2027	331		5,432.91		82,440		77,502		124,741			(4,938)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/04/2023	10/04/2028	368		5,329.68		117,600		111,970		153,873			(5,630)				
GSEQTMX-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/04/2023	10/09/2024	45,122		94.38		162,120		123,649		398,847			(38,471)				
GSEQTMX-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/04/2023	10/03/2025	6,446		94.19		32,520		28,614		64,994			(3,906)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/04/2023	10/09/2024	1,883		902.71		35,020		26,710		80,802			(8,310)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/04/2023	10/02/2026	665		906.32		18,780		17,277		34,016			(1,503)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/04/2023	10/04/2027	775		902.71		26,110		24,546		44,515			(1,564)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/04/2023	10/04/2028	7,865		911.73		261,990		249,447		443,082			(12,543)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/04/2023	10/09/2024	18,436		376.29		76,160		58,087		135,566			(18,073)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/04/2023	10/09/2024	5,761		349.22		111,200		84,813		160,735			(26,387)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	10/05/2023	10/09/2024	1,040		1,736.70		38,970		29,802		56,120			(9,168)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/05/2023	10/09/2024	211		14,782.11		75,702		57,892		104,682			(17,810)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	10/05/2023	10/09/2024	3,900		14,723.22		41,730		31,912		86,990			(9,818)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	10/05/2023	10/09/2024	103		33,285.16		55,114		42,147		77,402			(12,967)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	PARDV-	10/05/2023	10/09/2024	4,146		166.63		10,255		7,842		13,920			(2,413)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	10/05/2023	10/09/2024	317		4,091.61		25,870		19,784		35,972			(6,086)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	10/05/2023	10/09/2024	1,800		1.02		40,320		30,834		56,268			(9,486)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/05/2023	10/09/2024	24,598		106.33		45,500		34,795		74,310			(10,705)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/05/2023	10/09/2024	18,921		105.06		45,800		35,025		73,120			(10,775)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/05/2023	10/03/2025	53,926		106.12		143,070		126,055		193,336			(17,015)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/05/2023	10/05/2026	55,818		105.91		178,770		164,648		218,428			(14,122)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/05/2023	10/05/2027	64,333		105.7		231,880		218,148		264,492			(13,732)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/05/2023	10/05/2028	183,538		105.59		710,040		676,428		768,200			(33,612)				
BXIITR12-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	10/05/2023	10/09/2024	386		1,037.36		20,388		15,591		50,725			(4,797)				
BXIITR12-2YR	INDEX LIAB	EX5	Equity/Index	BARDV-	10/05/2023	10/03/2025	965		1,103.69		45,350		39,956		100,415			(5,394)				
BXIITR6E-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	10/05/2023	10/09/2024	1,240		322.91		10,072		7,702		24,550			(2,370)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/05/2023	10/09/2024	124,323		248.1		765,700		585,554		1,732,937			(180,146)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/05/2023	10/03/2025	44,917		249.35		338,240		298,013		592,446			(40,227)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/05/2023	10/09/2024	13,934		249.62		58,480		44,721		95,132			(13,759)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/05/2023	10/05/2026	3,279		241.32		44,720		41,187		56,680			(3,533)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/05/2023	10/09/2024	9,815		264.09		67,340		51,497		110,990			(15,843)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/05/2023	10/03/2025	11,325		268.86		85,200		75,067		124,276			(10,133)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/05/2023	10/09/2024	78,106		283.66		517,260		395,564		758,173			(121,696)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/05/2023	10/03/2025	16,888		282.24		167,040		147,174		213,542			(19,866)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/05/2023	10/03/2025	7,253		344.68		77,500		68,283		156,552			(9,217)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/05/2023	10/09/2024	20,309		343.3		158,900		121,516		436,610			(37,384)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/05/2023	10/09/2024	18,278		350.88		84,420		64,559		277,671			(19,861)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/05/2023	10/09/2024	3,191		343.64		24,420		18,675		67,646			(5,745)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/05/2023	10/09/2024	18,766		375.12		79,300		60,643		149,867			(18,657)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/05/2023	10/09/2024	5,485		348.11		106,970		81,803		158,628			(25,167)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/05/2023	10/09/2024	3,176		347.76		15,620		11,945		26,234			(3,675)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/05/2023	10/03/2025	3,030		557.47		68,100		60,001		99,167			(8,099)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	10/05/2023	10/09/2024	821		2,438.29		53,900		41,219		76,183			(12,681)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/11/2023	10/17/2024	33		33,771.06		47,300		36,987		117,278			(10,313)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/11/2023	10/17/2024	21		33,635.84		11,620		9,086		16,670			(2,534)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	10/11/2023	10/17/2024	5,400		15,241.12		61,020		47,715		116,713			(13,305)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/11/2023	10/10/2025	4,583		348.74		47,840		42,546		92,862			(5,294)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/11/2023	10/17/2024	6,302		352.23		38,720		30,277		94,660			(8,443)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/11/2023	10/17/2024	22,057		355.02		111,650		87,306		285,427			(24,344)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/11/2023	10/17/2024	15,469		349.78		111,780		87,407		262,202			(24,373)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/11/2023	10/17/2024	5,380		247.69		18,278		14,293		33,724			(3,985)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/11/2023	10/17/2024	2,897		234.64		28,483		22,273		44,622			(6,210)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/11/2023	10/10/2025	414		241.4		3,386		3,011		5,223			(375)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/11/2023	10/17/2024	511		5,539.86		53,760		42,038		79,527			(11,722)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/11/2023	10/17/2024	219		5,474.11		29,280		22,896		53,304			(6,384)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/11/2023	10/10/2025	219		5,452.19		42,600		37,885		59,312			(4,715)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/11/2023	10/10/2025	310		5,474.11		57,290		50,950		79,988			(6,340)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/11/2023	10/09/2026	328		5,474.11		73,440		68,024		92,264			(5,416)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/11/2023	10/11/2027	401		5,561.78		88,660		83,767		120,068			(4,893)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/11/2023	10/11/2028	438		5,468.63		125,280		119,754		151,464			(5,526)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/11/2023	10/17/2024	1,316		911.26		25,440		19,893		42,723			(5,547)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/11/2023	10/17/2024	4,385		912.18		83,200		65,059		174,836			(18,141)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/11/2023	10/10/2025	1,644		912.18		41,850		37,218		84,250			(4,632)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/11/2023	10/10/2025	1,973		911.26		50,940		45,302		102,286			(5,638)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/11/2023	10/11/2028	5,701		911.26		210,600		201,310		409,549			(9,290)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/11/2023	10/09/2026	1,754		911.26		53,120		49,203		105,479			(3,917)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/11/2023	10/11/2027	1,973		911.26		66,780		63,095		130,307			(3,685)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/11/2023	10/17/2024	30,601		378.68		131,610		102,914		190,517			(28,696)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/11/2023	10/17/2024	10,582		366.79		90,650		70,885		143,753			(19,765)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/11/2023	10/17/2024	17,625		193.29		66,300		51,844		114,737			(14,456)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/11/2023	10/10/2025	3,629		193.68		23,310		20,730		28,583			(2,580)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/11/2023	10/17/2024	200		2,505.33		6,200		4,848		8,575			(1,352)				
GSEQTMX-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/11/2023	10/10/2025	5,308		94.37		29,100		25,880		53,035			(3,220)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	10/12/2023	10/17/2024	2,200		1		45,760		35,877		57,279			(9,883)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/12/2023	10/17/2024	500		4,185.63		45,570		35,728		59,053			(9,842)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	10/12/2023	10/17/2024	113		33,496.61		95,874		75,168		128,817			(20,706)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	10/12/2023	10/17/2024	5,300		15,184.10		59,890		46,956		111,869			(12,934)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/12/2023	10/17/2024	217		15,123.36		73,920		57,956		95,170			(15,964)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	10/12/2023	10/17/2024	980		1,741.19		34,408		26,977		48,689			(7,431)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/12/2023	10/17/2024	12,234		251.1		50,400		39,515		74,788			(10,885)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/12/2023	10/12/2026	6,525		247.42		74,560		69,138		90,686			(5,422)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/12/2023	10/17/2024	7,111		266.38		49,210		38,582		69,943			(10,628)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/12/2023	10/10/2025	17,965		273.06		124,320		110,711		161,490			(13,609)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/12/2023	10/10/2025	28,782		288.08		267,260		238,003		275,468			(29,257)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/12/2023	10/17/2024	85,654		289.52		511,290		400,868		548,690			(110,422)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/12/2023	10/10/2025	49,441		250.55		379,440		337,902		613,058			(41,538)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/12/2023	10/17/2024	107,654		250.05		639,900		501,703		1,323,720			(138,197)				
BXIITR12-2YR	INDEX LIAB	EX5	Equity/Index	BARDV-	10/12/2023	10/10/2025	1,885		1,088.81		115,100		102,500		211,081			(12,600)				
BXIITR12-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	10/12/2023	10/17/2024	754		1,060.15		41,448		32,497		86,715			(8,951)				
BXIITR6E-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	10/12/2023	10/17/2024	2,145		326.03		18,235		14,297		37,604			(3,938)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/12/2023	10/17/2024	78,770		106.42		176,400		138,303		234,623			(38,097)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/12/2023	10/10/2025	9,377		106.1		28,900		25,736		33,748			(3,164)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/12/2023	10/12/2027	63,766		107.59		209,440		198,023		213,673			(11,417)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/12/2023	10/09/2026	58,140		106.74		190,340		176,462		205,558			(13,878)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/12/2023	10/10/2025	50,638		105.68		165,780		147,632		193,421			(18,148)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/12/2023	10/17/2024	36,572		106.64		78,390		61,460		104,416			(16,930)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/12/2023	10/12/2028	120,968		106.42		478,590		457,737		467,516			(20,853)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/12/2023	10/10/2025	4,600		347.5		48,640		43,315		95,533			(5,325)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/12/2023	10/17/2024	6,325		350.98		38,500		30,185		99,466			(8,315)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/12/2023	10/17/2024	22,136		353.41		113,960		89,348		308,615			(24,612)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/12/2023	10/17/2024	15,811		348.19		115,500		90,556		282,782			(24,944)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/12/2023	10/17/2024	30,796		376.28		128,400		100,670		234,941			(27,730)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/12/2023	10/17/2024	10,649		364.47		99,530		78,035		162,934			(21,495)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/12/2023	10/17/2024	7,195		346.75		44,250		34,693		68,992			(9,557)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/12/2023	10/10/2025	2,816		572.79		50,120		44,633		66,512			(5,487)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	10/12/2023	10/17/2024	895		2,447.71		58,234		45,657		78,027			(12,577)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	10/18/2023	10/23/2024	5,600		14,909.26		81,760		65,411		135,314			(16,349)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	10/18/2023	10/23/2024	521		1,735.72		14,733		11,787		24,062			(2,946)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/18/2023	10/23/2024	24		33,530.41		36,880		29,505		93,096			(7,375)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/18/2023	10/23/2024	48		33,597.74		28,640		22,913		42,304			(5,727)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/18/2023	10/17/2025	5,160		348.82		53,820		48,372		102,768			(5,448)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/18/2023	10/23/2024	6,307		347.77		50,600		40,482		115,237			(10,118)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/18/2023	10/23/2024	18,348		355.79		85,760		68,611		226,943			(17,149)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	10/18/2023	10/23/2024	18,921		348.12		148,500		118,805		340,452			(29,695)				
SPMAES5E-1YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	10/18/2023	10/23/2024	9,548		246.9		32,430		25,945		62,464			(6,485)				
SPMAES5E-1YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	10/18/2023	10/23/2024	2,906		240.39		17,640		14,113		31,035			(3,527)				
SPMAES5E-2YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	10/18/2023	10/17/2025	2,906		240.88		23,450		21,076		36,434			(2,374)				
SPPRISME-1YR...	INDEX LIAB...	EX5...	Equity/Index...	UBSDV-	10/18/2023	10/23/2024	460		5,418.78		62,500		50,002		102,306			(12,498)				
SPPRISME-2YR...	INDEX LIAB...	EX5...	Equity/Index...	UBSDV-	10/18/2023	10/17/2025	74		5,402.49		14,280		12,835		20,625			(1,445)				
SPPRISME-1YR...	INDEX LIAB...	EX5...	Equity/Index...	UBSDV-	10/18/2023	10/23/2024	221		5,413.35		30,600		24,481		49,980			(6,119)				
SPPRISME-2YR...	INDEX LIAB...	EX5...	Equity/Index...	UBSDV-	10/18/2023	10/17/2025	368		5,500.22		55,200		49,613		81,295			(5,587)				
SPPRISME-3YR...	INDEX LIAB...	EX5...	Equity/Index...	UBSDV-	10/18/2023	10/16/2026	405		5,413.35		91,740		85,552		127,740			(6,188)				
SPPRISME-4YR...	INDEX LIAB...	EX5...	Equity/Index...	UBSDV-	10/18/2023	10/18/2027	442		5,418.78		112,320		106,651		148,680			(5,669)				
SPPRISME-5YR...	INDEX LIAB...	EX5...	Equity/Index...	UBSDV-	10/18/2023	10/18/2028	460		5,413.35		129,250		124,035		172,239			(5,215)				
GSEQTMX-2YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	10/18/2023	10/17/2025	5,314		93.8		30,000		26,963		55,030			(3,037)				
SPLV5UE-1YR...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	10/18/2023	10/23/2024	1,556		189.38		9,660		7,728		6,681			(1,932)				
BESGUVCX-5YR...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	10/18/2023	10/18/2028	3,650		894.16		145,200		139,342		239,421			(5,858)				
BESGUVCX - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	10/18/2023	10/23/2024	1,217		900.49		24,640		19,713		54,524			(4,927)				
BESGUVCX - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	10/18/2023	10/17/2025	1,438		899.58		38,610		34,702		73,010			(3,908)				
BESGUVCX - 3YR...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	10/18/2023	10/16/2026	1,659		900.49		51,300		47,840		90,870			(3,460)				
BESGUVCX-4YR...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	10/18/2023	10/18/2027	1,880		900.49		65,110		61,824		110,559			(3,286)				
BESGUVCX - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	10/18/2023	10/23/2024	2,544		902.3		49,220		39,378		110,495			(9,842)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	10/18/2023	10/23/2024	43,436		378.98		185,440		148,358		283,159			(37,082)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	10/18/2023	10/23/2024	9,716		367.08		92,480		73,987		132,777			(18,493)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	RBCDV-	10/18/2023	10/23/2024	244		2,453.87		33,660		26,929		74,851			(6,731)				
NASDAQ 100...	INDEX LIAB...	EX5...	Equity/Index...	RBCDV-	10/19/2023	10/23/2024	223		14,827.47		72,600		58,237		97,797			(14,363)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	10/19/2023	10/23/2024	822		1,718.02		29,456		23,628		42,741			(5,828)				
NASDAQ 100...	INDEX LIAB...	EX5...	Equity/Index...	CITIDV-	10/19/2023	10/23/2024	5,700		14,783.13		82,650		66,298		155,489			(16,352)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	10/19/2023	10/23/2024	120		33,547.82		83,200		66,740		112,427			(16,460)				
RAINBOW...	INDEX LIAB...	EX5...	Equity/Index...	MLIDV-	10/19/2023	10/23/2024	1,400		1		32,900		26,391		42,922			(6,509)				
DJ EURO STOXX 50...	INDEX LIAB...	EX5...	Equity/Index...	CITIDV-	10/19/2023	10/23/2024	318		4,094.42		31,720		25,444		45,555			(6,276)				
MSDB-1YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	10/19/2023	10/23/2024	15,114		250.18		64,750		51,940		100,482			(12,810)				
MSDB-3YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	10/19/2023	10/19/2026	2,859		247.24		32,130		29,996		40,162			(2,134)				
MSDC-2YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	10/19/2023	10/17/2025	27,847		271.32		193,140		173,824		274,168			(19,316)				
MSDC-1YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	10/19/2023	10/23/2024	7,526		265.47		49,800		39,948		78,896			(9,852)				
MSDG-1YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	10/19/2023	10/23/2024	50,459		281.95		406,080		325,741		551,184			(80,339)				
MSDG-2YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	10/19/2023	10/17/2025	28,734		282.81		291,920		262,725		356,130			(29,195)				
FIMFYDN - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	CITIDV-	10/19/2023	10/17/2025	20,937		248.36		156,520		140,866		292,765			(15,654)				
FIDMFYDN - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	CITIDV-	10/19/2023	10/23/2024	109,917		247.62		647,010		519,005		1,574,247			(128,005)				
BXIITR12-2YR...	INDEX LIAB...	EX5...	Equity/Index...	BARDV-	10/19/2023	10/17/2025	476		1,082.74		28,015		25,213		54,923			(2,802)				
BXIITR12-1YR...	INDEX LIAB...	EX5...	Equity/Index...	BARDV-	10/19/2023	10/23/2024	95		1,054.36		5,011		4,020		11,361			(991)				
BXIITR6E-2YR...	INDEX LIAB...	EX5...	Equity/Index...	BARDV-	10/19/2023	10/17/2025	308		314.7		4,726		4,253		8,237			(473)				
BXIITR6E-1YR...	INDEX LIAB...	EX5...	Equity/Index...	BARDV-	10/19/2023	10/23/2024	308		326.4		2,349		1,884		5,331			(465)				
LSMANFI-1YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	10/19/2023	10/23/2024	37,868		105.2		87,600		70,269		142,933			(17,331)				
LSMANFI-2YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	10/19/2023	10/17/2025	40,708		105.52		116,530		104,876		159,063			(11,654)				
LSMANFI-4YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	10/19/2023	10/19/2027	44,495		105.2		165,910		157,648		192,641			(8,262)				
LSMANFI-3YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	10/19/2023	10/19/2026	39,761		105.31		134,820		125,864		167,133			(8,956)				
LSMANFI-2YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	10/19/2023	10/17/2025	35,028		105.41		101,750		91,574		138,837			(10,176)				
LSMANFI-1YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	10/19/2023	10/23/2024	24,614		104.99		59,540		47,761		96,650			(11,779)				
LSMANFI-5YR...	INDEX LIAB...	EX5...	Equity/Index...	GSIDV-	10/19/2023	10/19/2028	103,190		105.41		398,940		383,059		439,199			(15,881)				
S&P MARC 5% - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	10/19/2023	10/17/2025	5,170		348.18		53,640		48,275		105,194			(5,365)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	10/19/2023	10/23/2024	6,606		347.13		52,670		42,250		124,086			(10,420)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	10/19/2023	10/23/2024	18,669		355.49		84,500		67,782		234,715			(16,718)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	10/19/2023	10/23/2024	18,669		347.48		146,250		117,316		345,438			(28,934)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	WFGDV-	10/19/2023	10/23/2024	43,326		377.44		181,200		145,351		337,072			(35,849)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	WFGDV-	10/19/2023	10/23/2024	10,042		365.94		91,700		73,558		153,042			(18,142)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	WFGDV-	10/19/2023	10/23/2024	3,443		348.17		19,080		15,305		29,790			(3,775)				
SP500LV8...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	10/19/2023	10/17/2025	5,007		570.73		100,250		90,224		124,423			(10,026)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	10/19/2023	10/23/2024	992		2,417.72		48,864		39,197		65,253			(9,667)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	TBDV-	10/25/2023	10/30/2024	18		32,903.78		28,608		23,421		86,428			(5,187)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	TBDV-	10/25/2023	10/30/2024	39		32,738.60		17,264		14,134		25,234			(3,130)				
NASDAQ 100...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	10/25/2023	10/30/2024	3,600		14,381.64		49,680		40,673		110,520			(9,007)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	TBDV-	10/25/2023	10/30/2024	303		1,696.01		22,600		18,503		97,352			(4,098)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	RBCDV-	10/25/2023	10/30/2024	426		2,346.60		16,300		13,345		26,031			(2,955)				
S&P MARC 5% - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	10/25/2023	10/24/2025	5,182		347.33		53,820		48,881		108,689			(4,939)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	10/25/2023	10/30/2024	6,334		350.8		37,620		30,799		101,151			(6,821)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	10/25/2023	10/30/2024	23,033		355.66		96,800		79,250		288,390			(17,550)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	10/25/2023	10/30/2024	15,259		346.98		116,600		95,460		289,129			(21,140)				
SPMAES5E-1YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	10/25/2023	10/30/2024	5,838		239.82		33,796		27,669		66,606			(6,127)				
SPMAES5E-2YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	10/25/2023	10/24/2025	7,506		239.82		59,976		54,472		102,877			(5,504)				
SPPRISME-1YR...	INDEX LIAB...	EX5...	Equity/Index...	UBSDV-	10/25/2023	10/30/2024	355		5,366.50		41,990		34,377		93,290			(7,613)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	10/25/2023	10/24/2025	131		5,318.39		24,920		22,633		44,239			(2,287)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	10/25/2023	10/24/2025	412		5,371.84		68,200		61,941		123,848			(6,259)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	10/25/2023	10/30/2024	281		5,371.84		32,400		26,526		72,487			(5,874)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	10/25/2023	10/23/2026	449		5,371.84		91,680		86,073		152,767			(5,607)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	10/25/2023	10/25/2027	505		5,377.19		117,450		112,075		182,088			(5,375)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	10/25/2023	10/25/2028	486		5,377.19		125,320		120,736		191,370			(4,584)				
GSEQTMX-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/25/2023	10/24/2025	9,627		93.49		53,010		48,145		101,737			(4,865)				
GSEQTMX-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/25/2023	10/30/2024	12,836		92.83		57,120		46,764		129,094			(10,356)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/25/2023	10/25/2028	5,036		890.8		184,050		177,318		340,085			(6,732)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/25/2023	10/30/2024	895		892.59		16,720		13,689		45,765			(3,031)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/25/2023	10/24/2025	1,231		897.06		28,380		25,775		64,682			(2,605)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/25/2023	10/23/2026	1,455		897.95		39,650		37,225		82,009			(2,425)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/25/2023	10/25/2027	1,567		897.95		48,580		46,357		94,531			(2,223)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/25/2023	10/30/2024	1,231		885.44		27,280		22,334		70,181			(4,946)				
SPLY5UE-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/25/2023	10/30/2024	2,084		189.24		11,948		9,782		20,196			(2,166)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/25/2023	10/30/2024	35,283		377.54		146,370		119,832		263,670			(26,538)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/25/2023	10/30/2024	12,908		366.04		117,900		96,524		189,823			(21,376)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	10/26/2023	10/30/2024	1,500		0.99		44,550		36,570		61,199			(7,980)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	10/26/2023	10/30/2024	519		4,065.59		55,650		45,682		82,997			(9,968)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	10/26/2023	10/30/2024	113		33,013.79		60,902		49,993		84,192			(10,909)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	10/26/2023	10/30/2024	3,700		14,109.57		49,950		41,003		81,751			(8,947)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/26/2023	10/30/2024	227		14,391.76		61,504		50,487		89,937			(11,017)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	PARDV-	10/26/2023	10/30/2024	3,261		181.43		7,452		6,117		8,163			(1,335)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/26/2023	10/30/2024	19,152		250.79		82,720		67,903		122,384			(14,817)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/26/2023	10/26/2026	5,297		247.85		59,800		56,203		73,017			(3,597)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/26/2023	10/30/2024	7,566		264.35		49,000		40,223		85,378			(8,777)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/26/2023	10/24/2025	50,874		284.46		427,680		388,954		585,804			(38,726)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/26/2023	10/30/2024	63,240		284.18		370,530		304,158		601,852			(66,372)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/26/2023	10/30/2024	32,539		104.8		63,580		52,191		132,561			(11,389)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/26/2023	10/24/2025	64,121		105.53		152,090		138,318		250,521			(13,772)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/26/2023	10/26/2027	44,980		104.69		155,570		148,556		205,106			(7,014)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/26/2023	10/26/2026	39,238		104.59		125,460		117,914		178,914			(7,546)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/26/2023	10/24/2025	37,324		104.69		100,620		91,509		162,849			(9,111)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/26/2023	10/30/2024	26,797		105.74		42,280		34,707		91,675			(7,573)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/26/2023	10/26/2028	77,519		104.69		285,120		274,844		352,884			(10,276)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/26/2023	10/30/2024	114,488		246.94		645,240		529,661		1,703,633			(115,579)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/26/2023	10/24/2025	36,005		246.94		272,340		247,680		539,361			(24,660)				
BXIITR12-2YR	INDEX LIAB	EX5	Equity/Index	BARDV-	10/26/2023	10/24/2025	295		1,042.37		17,448		15,868		40,882			(1,580)				
BXIITR12-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	10/26/2023	10/30/2024	589		1,015.91		31,350		25,734		87,533			(5,616)				
BXIITR6E-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	10/26/2023	10/30/2024	939		317.33		8,634		7,087		22,786			(1,547)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/26/2023	10/30/2024	6,622		351.16		38,410		31,530		103,976			(6,880)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/26/2023	10/30/2024	23,032		356.02		93,600		76,834		282,932			(16,766)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/26/2023	10/30/2024	15,259		347.68		111,300		91,363		280,498			(19,937)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/26/2023	10/24/2025	5,182		347.68		52,920		48,128		107,413			(4,792)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/26/2023	10/30/2024	35,302		377.33		146,370		120,151		267,584			(26,219)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/26/2023	10/30/2024	12,915		365.49		119,700		98,259		195,152			(21,441)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/26/2023	10/30/2024	5,740		347.72		33,600		27,581		52,199			(6,019)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/26/2023	10/24/2025	4,210		562.12		94,500		85,943		123,924			(8,557)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	10/26/2023	10/30/2024	975		2,369.72		42,251		34,683		60,694			(7,568)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/26/2023	10/30/2024	1,026		1,671.91		42,500		34,887		66,869			(7,613)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	11/01/2023	11/06/2024	27		33,141.48		41,490		34,746		126,247			(6,744)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	11/01/2023	11/06/2024	27		32,941.83		15,120		12,662		20,778			(2,458)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/01/2023	11/06/2024	3,800		14,664.91		36,860		30,868		75,808			(5,992)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	11/01/2023	11/06/2024	359		1,616.27		8,100		6,783		11,188			(1,317)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	11/01/2023	11/06/2024	252		2,376.37		33,900		28,389		103,534			(5,511)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/01/2023	11/06/2024	11,455		352.34		70,000		58,621		170,725			(11,379)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/01/2023	11/06/2024	11,455		357.23		49,600		41,537		132,663			(8,063)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/01/2023	10/31/2025	4,582		349.2		47,840		43,904		90,499			(3,936)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/01/2023	11/06/2024	17,182		349.2		129,000		108,031		296,471			(20,969)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/01/2023	10/31/2025	5,861		238.85		47,040		43,169		81,477			(3,871)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/01/2023	11/06/2024	5,024		238.85		29,040		24,319		59,840			(4,721)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/01/2023	11/06/2024	3,349		245.06		11,040		9,245		25,853			(1,795)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/01/2023	10/31/2025	468		5,386.76		74,500		68,370		135,923			(6,130)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/01/2023	10/31/2025	281		5,397.45		43,350		39,783		79,653			(3,567)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/01/2023	11/06/2024	1,085		5,365.38		127,020		106,373		281,871			(20,647)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/01/2023	11/06/2024	243		5,397.45		25,090		21,012		57,418			(4,078)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/01/2023	10/30/2026	299		5,392.10		58,720		55,500		97,367			(3,220)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/01/2023	11/01/2027	337		5,392.10		76,320		73,189		120,852			(3,131)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/01/2023	11/01/2028	449		5,354.69		120,720		116,761		182,561			(3,959)				
GSEQTMX-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/01/2023	10/31/2025	8,467		95.33		44,400		40,747		80,307			(3,653)				
GSEQTMX-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/01/2023	11/06/2024	9,526		95.42		36,180		30,299		78,259			(5,881)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/01/2023	11/06/2024	5,198		192.39		22,400		18,759		37,825			(3,641)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/01/2023	11/06/2024	667		899.17		12,300		10,301		30,722			(1,999)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/01/2023	10/30/2026	890		900.06		25,840		24,423		49,072			(1,417)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/01/2023	11/06/2024	2,002		900.96		35,280		29,545		89,420			(5,735)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/01/2023	10/31/2025	890		902.76		20,640		18,942		43,525			(1,698)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/01/2023	11/01/2028	3,003		901.86		106,110		102,630		184,967			(3,480)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/01/2023	11/01/2027	1,223		901.86		39,490		37,870		71,238			(1,620)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/01/2023	11/06/2024	39,449		379.55		154,560		129,436		265,345			(25,124)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/01/2023	11/06/2024	4,860		362.41		57,970		48,547		86,294			(9,423)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	11/02/2023	11/06/2024	700		1,703.92		27,780		23,329		39,616			(4,451)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/02/2023	11/06/2024	181		14,830.02		67,770		56,911		89,569			(10,859)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/02/2023	11/06/2024	3,700		14,919.54		37,000		31,071		73,614			(5,929)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	11/02/2023	11/06/2024	83		33,500.68		78,680		66,073		104,654			(12,607)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/02/2023	11/06/2024	360		4,136.26		34,800		29,224		46,820			(5,576)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	11/02/2023	11/06/2024	2,400		1		64,080		53,812		84,000			(10,268)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/02/2023	11/06/2024	18,724		250.58		84,180		70,692		122,794			(13,488)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/02/2023	11/06/2024	7,883		266.94		49,560		41,619		76,135			(7,941)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/02/2023	10/31/2025	7,507		272.53		51,200		47,053		70,343			(4,147)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/02/2023	11/06/2024	70,004		286.84		414,000		347,663		559,489			(66,337)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/02/2023	10/31/2025	19,601		294.27		117,600		108,074		137,309			(9,526)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/02/2023	10/31/2025	17,158		250.61		129,860		119,341		212,935			(10,519)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/02/2023	11/06/2024	100,153		251.11		537,140		451,072		1,146,869			(86,068)				
BXIITR12-2YR	INDEX LIAB	EX5	Equity/Index	BARDV-	11/02/2023	10/31/2025	662		1,100.47		37,142		34,134		70,590			(3,008)				
BXIITR12-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	11/02/2023	11/06/2024	567		1,086.72		24,528		20,598		55,775			(3,930)				
BXIITR6E-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	11/02/2023	11/06/2024	1,534		331.1		9,660		8,112		21,906			(1,548)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/02/2023	11/06/2024	15,885		107.12		33,320		27,981		41,744			(5,339)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/02/2023	10/31/2025	24,295		107.02		69,680		64,036		76,967			(5,644)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/02/2023	11/02/2027	38,311		107.98		127,100		121,974		123,310			(5,126)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/02/2023	11/02/2026	33,639		107.98		99,720		94,355		102,288			(5,365)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/02/2023	10/31/2025	29,901		107.98		73,920		67,933		81,785			(5,987)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/02/2023	11/06/2024	22,426		108.3		36,240		30,433		45,663			(5,807)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/02/2023	11/02/2028	94,375		107.87		340,370		329,397		316,543			(10,973)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/02/2023	10/31/2025	4,837		351.11		49,810		45,775		90,454			(4,035)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/02/2023	11/06/2024	11,665		359.55		50,840		42,694		118,325			(8,146)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/02/2023	11/06/2024	16,787		351.11		129,210		108,506		269,891			(20,704)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/02/2023	11/06/2024	39,200		381.61		155,940		130,953		243,433			(24,987)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/02/2023	11/06/2024	4,829		364.71		57,290		48,110		81,078			(9,180)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/02/2023	11/06/2024	6,249		351.33		34,980		29,375		48,451			(5,605)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/02/2023	10/31/2025	6,118		581.23		110,360		101,421		126,963			(8,939)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	11/02/2023	11/06/2024	905		2,406.44		54,120		45,448		74,480			(8,672)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/02/2023	11/06/2024	11,096		354.28		70,200		58,952		151,971			(11,248)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	11/08/2023	11/14/2024	23		34,248.71		29,920		25,645		87,907			(4,275)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	11/08/2023	11/14/2024	21		34,487.50		11,970		10,260		18,929			(1,710)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SOCDV-	11/08/2023	11/14/2024	2,700		15,313.24		45,360		38,879		68,564			(6,481)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/08/2023	11/14/2024	350		1,732.92		6,660		5,708		11,832			(952)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	11/08/2023	11/14/2024	14,487		360.14		63,750		54,641		142,838			(9,109)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	11/08/2023	11/14/2024	20,736		351.34		164,250		140,782		323,653			(23,468)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/08/2023	11/07/2025	4,545		350.99		49,120		45,558		82,448			(3,562)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/08/2023	11/14/2024	3,740		246.86		12,060		10,337		25,241			(1,723)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/08/2023	11/14/2024	2,078		240.36		12,150		10,414		22,539			(1,736)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/08/2023	11/07/2025	5,819		240.36		47,180		43,758		75,419			(3,422)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/08/2023	11/14/2024	185		5,468.91		19,300		16,542		37,827			(2,758)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/08/2023	11/14/2024	277		5,409.41		36,150		30,985		67,818			(5,165)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/08/2023	11/07/2025	370		5,414.81		65,800		61,028		110,280			(4,772)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/08/2023	11/06/2026	407		5,414.81		88,440		84,166		128,668			(4,274)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/08/2023	11/08/2027	462		5,414.81		115,500		111,323		175,550			(4,177)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/08/2023	11/08/2028	499		5,414.81		138,780		134,769		186,973			(4,011)				
GSEQTMX-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/08/2023	11/07/2025	11,304		96.33		69,740		64,682		100,995			(5,058)				
GSEQTMX-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/08/2023	11/14/2024	28,774		95.26		152,320		130,557		240,303			(21,763)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/08/2023	11/14/2024	34,314		381.89		146,410		125,491		215,431			(20,919)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/08/2023	11/08/2028	3,408		913.18		121,830		118,309		190,552			(3,521)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/08/2023	11/07/2025	550		905		14,900		13,819		26,157			(1,081)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/08/2023	11/06/2026	550		917.73		14,750		14,037		24,886			(713)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/08/2023	11/14/2024	3,097		193.73		13,380		11,468		19,842			(1,912)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/08/2023	11/14/2024	3,298		909.55		61,800		52,970		126,980			(8,830)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/08/2023	09/30/2024	990		920.46		12,960		10,851		29,858			(2,109)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/08/2023	11/14/2024	246		2,419.01		10,920		9,360		16,065			(1,560)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/08/2023	11/08/2027	880		915		28,000		26,988		45,143			(1,013)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/09/2023	11/14/2024	15,121		249.34		69,190		59,468		109,857			(9,722)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/09/2023	11/07/2025	12,723		273.11		88,060		81,788		116,452			(6,272)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/09/2023	11/14/2024	4,116		266.7		27,940		24,014		40,592			(3,926)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/09/2023	11/14/2024	75,699		283.79		590,240		507,304		745,753			(82,936)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/09/2023	11/07/2025	34,536		286.08		323,730		300,673		370,903			(23,057)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/09/2023	11/07/2025	80,592		248.38		694,880		645,388		1,125,442			(49,492)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/09/2023	11/14/2024	126,474		249.39		782,990		672,971		1,629,723			(110,019)				
BXIITR12-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	11/09/2023	11/14/2024	283		1,074.44		13,608		11,696		30,216			(1,912)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/09/2023	11/14/2024	43,766		107.17		98,700		84,831		114,482			(13,869)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/09/2023	11/07/2025	23,280		107.39		67,000		62,228		69,913			(4,772)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/09/2023	11/09/2026	38,179		105.88		152,520		145,304		150,363			(7,216)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/09/2023	11/07/2025	34,454		106.53		112,480		104,469		117,488			(8,011)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/09/2023	08/19/2024	6,518		108.67		9,030		7,368		10,835			(1,662)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/09/2023	11/14/2024	33,523		104.81		118,800		102,107		136,612			(16,693)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/09/2023	11/09/2028	100,568		106.1		443,880		431,297		401,216			(12,584)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/09/2023	11/09/2027	41,903		105.88		180,000		173,616		169,172			(6,384)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	11/09/2023	11/14/2024	1,700		0.97		46,070		39,597		55,600			(6,473)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	11/09/2023	11/14/2024	331		4,178.44		36,400		31,285		46,575			(5,115)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/09/2023	11/07/2025	4,842		350.07		53,380		49,578		93,008			(3,802)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/09/2023	11/14/2024	14,525		359.2		63,240		54,354		151,805			(8,886)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/09/2023	11/14/2024	20,790		350.77		160,600		138,034		334,900			(22,566)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	PARDV-	11/09/2023	11/14/2024	3,306		179.67		8,730		7,503		10,047			(1,227)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/09/2023	11/14/2024	34,378		381.18		142,780		122,718		227,231			(20,062)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/09/2023	11/14/2024	4,262		351.61		19,500		16,760		27,547			(2,740)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/09/2023	11/07/2025	4,938		578.64		97,000		90,091		120,307			(6,909)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	11/09/2023	11/14/2024	139		33,824.15		119,897		103,050		155,336			(16,847)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	11/09/2023	11/14/2024	1,079		2,404.45		57,382		49,319		79,319			(8,063)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SOCDV-	11/09/2023	11/14/2024	2,700		15,187.90		45,360		38,986		68,349			(6,374)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/09/2023	11/14/2024	296		15,081.58		120,105		103,229		151,581			(16,876)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	11/09/2023	11/14/2024	1,304		1,680.49		41,734		35,870		59,341			(5,864)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/09/2023	11/09/2026	2,452		247.63		27,300		26,008		34,337			(1,292)				
BXIITRGE-2YR	INDEX LIAB	EX5	Equity/Index	BARDV-	11/09/2023	11/07/2025	613		323.17		7,434		6,905		12,996			(529)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/15/2023	11/20/2024	14		35,026.20		19,000		16,644		42,897			(2,356)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/15/2023	11/20/2024	40		34,781.26		22,960		20,113		29,408			(2,847)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	11/15/2023	11/20/2024	4,600		15,817.18		63,940		56,013		79,224			(7,927)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/15/2023	11/20/2024	278		1,756.18		9,250		8,103		13,036			(1,147)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/15/2023	11/20/2024	197		2,498.74		30,850		27,025		59,399			(3,825)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/15/2023	11/20/2024	197		2,516.54		7,250		6,351		9,151			(899)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/15/2023	11/14/2025	1,027		190.3		8,500		7,967		10,372			(533)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/15/2023	11/20/2024	8,214		194.39		37,760		33,078		50,281			(4,682)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/15/2023	11/20/2024	2,833		913.06		59,540		52,158		114,122			(7,382)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/15/2023	11/14/2025	654		893.79		24,120		22,606		42,217			(1,514)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/15/2023	11/14/2025	1,635		914.89		43,650		40,911		82,045			(2,739)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/15/2023	11/15/2028	4,468		915.81		168,510		164,295		309,747			(4,215)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/15/2023	11/13/2026	1,853		915.81		54,060		51,799		106,998			(2,261)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/15/2023	11/15/2027	1,744		914.89		60,800		58,897		111,753			(1,903)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/15/2023	11/20/2024	14,369		370.53		146,880		128,670		189,494			(18,210)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/15/2023	11/20/2024	47,335		384.73		189,840		166,303		254,234			(23,537)				
GSEQTMX-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/15/2023	11/20/2024	21,302		98.08		98,070		85,911		140,320			(12,159)				
GSEQTMX-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/15/2023	11/14/2025	4,058		97.69		25,200		23,619		33,378			(1,582)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/15/2023	11/15/2028	551		5,420.52		160,800		156,778		204,910			(4,022)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/15/2023	11/15/2027	514		5,420.52		136,920		132,635		173,473			(4,285)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/15/2023	11/13/2026	477		5,425.96		110,760		106,128		148,280			(4,632)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/15/2023	11/14/2025	1,651		240.99		14,440		13,534		21,603			(906)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/15/2023	11/20/2024	1,651		247.78		5,760		5,046		10,835			(714)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/15/2023	11/20/2024	1,651		241.72		10,080		8,830		16,889			(1,250)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/15/2023	11/14/2025	6,214		354.06		66,000		61,858		104,024			(4,142)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/15/2023	11/20/2024	10,733		357.24		66,500		58,255		125,901			(8,245)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/15/2023	11/20/2024	21,748		361.84		97,790		85,666		196,691			(12,124)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/15/2023	11/20/2024	16,946		353.7		132,000		115,635		238,431			(16,365)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/15/2023	11/20/2024	716		5,420.52		103,740		90,878		161,106			(12,862)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/15/2023	11/20/2024	294		5,425.96		41,600		36,442		64,960			(5,158)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/15/2023	11/14/2025	165		5,469.55		28,530		26,740		39,940			(1,790)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/15/2023	11/14/2025	422		5,376.93		91,770		86,011		126,530			(5,759)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/16/2023	11/20/2024	2,200		1		44,220		38,845		55,305			(5,375)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/16/2023	11/20/2024	581		4,272.33		52,500		46,118		62,849			(6,382)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	11/16/2023	11/20/2024	126		35,050.30		74,756		65,669		90,878			(9,087)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/16/2023	11/20/2024	4,600		15,833.17		63,940		56,168		106,074			(7,772)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/16/2023	11/20/2024	253		15,801.50		70,480		61,913		81,170			(8,567)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/16/2023	11/20/2024	1,184		1,780.85		41,160		36,157		55,963			(5,003)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/16/2023	11/20/2024	23,155		251.09		104,310		91,630		148,473			(12,680)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/16/2023	11/16/2026	11,374		249.86		124,320		119,246		147,017			(5,074)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/16/2023	11/14/2025	21,912		275.18		153,400		143,974		182,024			(9,426)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/16/2023	11/20/2024	8,913		268.72		60,960		53,550		77,683			(7,410)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/16/2023	11/20/2024	62,039		288.53		402,750		353,793		446,207			(48,957)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/16/2023	11/14/2025	25,301		287.37		245,280		230,208		256,321			(15,072)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/16/2023	11/20/2024	42,573		107.83		96,600		84,858		97,569			(11,742)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/16/2023	11/14/2025	42,573		108.05		123,740		116,136		115,883			(7,604)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/16/2023	11/16/2027	45,349		107.72		174,930		169,578		150,406			(5,352)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/16/2023	11/16/2026	40,722		107.72		143,440		137,585		128,282			(5,855)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/16/2023	11/14/2025	37,020		107.83		110,800		103,992		104,178			(6,808)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/16/2023	11/20/2024	17,584		108.05		38,190		33,548		38,452			(4,642)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/16/2023	11/16/2028	101,805		107.94		409,200		399,192		339,488			(10,008)				
BXIITR12-2YR	INDEX LIAB	EX5	Equity/Index	BARDV-	11/16/2023	11/14/2025	639		1,142.35		36,792		34,531		55,925			(2,261)				
BXIITR12-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	11/16/2023	11/20/2024	639		1,088.63		38,178		33,537		62,528			(4,641)				
BXIITR6E-2YR	INDEX LIAB	EX5	Equity/Index	BARDV-	11/16/2023	11/14/2025	603		331.59		6,782		6,365		9,881			(417)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/16/2023	11/20/2024	105,286		254.35		560,700		492,543		957,516			(68,157)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/16/2023	11/14/2025	39,827		253.08		315,120		295,757		431,490			(19,363)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/16/2023	11/20/2024	10,408		358.67		64,750		56,879		112,934			(7,871)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/16/2023	11/20/2024	21,661		363.3		97,790		85,903		179,421			(11,887)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/16/2023	11/20/2024	16,879		355.12		132,000		115,955		221,199			(16,045)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/16/2023	11/20/2024	47,284		385.14		186,480		163,812		226,183			(22,668)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/16/2023	11/20/2024	14,354		370.93		147,390		129,474		174,336			(17,916)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/16/2023	11/20/2024	5,629		354.58		24,400		21,434		28,902			(2,966)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/16/2023	11/14/2025	8,762		589.61		161,100		151,201		283,666			(9,899)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/16/2023	11/14/2025	5,908		355.48		63,210		59,326		93,892			(3,884)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	11/16/2023	11/20/2024	1,272		2,520.60		67,712		59,481		87,991			(8,231)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	11/21/2023	11/26/2024	3,000		15,933.62		36,300		32,400		40,540			(3,900)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/21/2023	11/26/2024	280		1,726.19		36,550		32,623		89,620			(3,927)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/21/2023	11/26/2024	336		1,767.21		10,200		9,104		15,479			(1,096)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	11/21/2023	11/26/2024	29		34,632.14		47,700		42,575		101,460			(5,125)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	11/21/2023	11/26/2024	20		34,526.87		10,570		9,434		12,850			(1,136)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/21/2023	11/26/2024	14,030		364.58		61,000		54,446		108,071			(6,554)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/21/2023	11/26/2024	7,857		358.88		50,960		45,484		84,751			(5,476)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/21/2023	11/26/2024	6,734		358.52		44,640		39,843		74,082			(4,797)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/21/2023	11/21/2025	6,734		356.39		71,760		67,862		103,774			(3,898)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/21/2023	11/21/2025	1,645		248.44		9,640		9,116		14,762			(524)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/21/2023	11/26/2024	823		249.17		2,740		2,446		4,859			(294)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/21/2023	11/26/2024	2,468		243.1		14,400		12,853		23,105			(1,547)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/21/2023	11/26/2024	695		5,432.55		102,600		91,576		160,740			(11,024)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/21/2023	11/21/2025	183		5,465.35		33,500		31,680		49,205			(1,820)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/21/2023	11/26/2024	293		5,432.55		43,200		38,558		67,680			(4,642)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/21/2023	11/21/2025	403		5,438.02		78,760		74,482		114,830			(4,278)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/21/2023	11/20/2026	439		5,427.09		105,360		101,545		136,446			(3,815)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/21/2023	11/19/2027	457		5,432.55		123,500		120,146		169,604			(3,354)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/21/2023	11/21/2028	531		5,432.55		158,050		154,624		194,393			(3,426)				
GSEQTMX-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/21/2023	11/26/2024	15,156		98.07		72,900		65,067		100,358			(7,833)				
GSEQTMX-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/21/2023	11/21/2025	12,125		98.37		74,160		70,132		95,744			(4,028)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/21/2023	11/26/2024	7,172		194.42		34,384		30,689		44,420			(3,695)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/21/2023	11/21/2025	1,537		195.6		9,414		8,903		11,358			(511)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/21/2023	11/19/2027	1,630		914.55		58,950		57,349		78,714			(1,601)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/21/2023	11/21/2028	4,239		918.23		158,730		155,289		206,306			(3,441)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/21/2023	11/26/2024	1,413		907.19		35,620		31,793		56,012			(3,827)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/21/2023	11/21/2025	1,304		913.63		36,960		34,953		54,784			(2,008)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/21/2023	11/20/2026	1,413		912.71		47,320		45,607		65,273			(1,713)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/21/2023	11/26/2024	1,848		918.23		35,700		31,864		58,503			(3,836)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/21/2023	11/21/2025	1,196		911.79		34,980		33,080		51,577			(1,900)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/21/2023	11/26/2024	12,639		371.69		129,600		115,674		158,785			(13,926)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/21/2023	11/26/2024	25,279		386.64		97,200		86,756		119,804			(10,444)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/21/2023	11/26/2024	197		2,521.57		8,500		7,587		11,844			(913)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/22/2023	11/27/2024	2,900		16,001.39		37,120		33,234		47,240			(3,886)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/22/2023	11/27/2024	194		15,873.37		70,339		62,975		78,722			(7,364)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/22/2023	11/27/2024	724		1,777.58		30,771		27,549		40,206			(3,222)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/22/2023	11/27/2024	145		35,202.48		106,590		95,431		130,453			(11,159)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	11/22/2023	11/27/2024	1,500		0.99		50,250		44,989		58,029			(5,261)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	11/22/2023	11/27/2024	276		4,330.25		26,640		23,851		30,323			(2,789)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/22/2023	11/27/2024	16,248		250.36		79,200		70,908		111,054			(8,292)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/22/2023	11/27/2024	4,808		269.27		34,450		30,843		40,675			(3,607)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/22/2023	11/21/2025	15,905		275.76		115,240		109,133		129,030			(6,107)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/22/2023	11/21/2025	32,542		288.57		304,560		288,420		312,215			(16,140)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/22/2023	11/27/2024	76,508		287.99		528,190		472,891		575,705			(55,299)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/22/2023	11/21/2025	25,187		254.09		194,560		184,249		258,552			(10,311)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/22/2023	11/27/2024	73,594		255.62		368,390		329,821		610,689			(38,569)				
BXIITR12-2YR	INDEX LIAB	EX5	Equity/Index	BARDV-	11/22/2023	11/21/2025	361		1,143.29		22,468		21,277		31,550			(1,191)				
BXIITR12-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	11/22/2023	11/27/2024	902		1,087.84		60,080		53,790		89,089			(6,290)				
BXIITR6E-2YR	INDEX LIAB	EX5	Equity/Index	BARDV-	11/22/2023	11/21/2025	1,198		331.83		14,388		13,626		19,542			(763)				
BXIITR6E-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	11/22/2023	11/27/2024	5,691		330.49		57,551		51,526		84,386			(6,025)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/22/2023	11/27/2024	45,299		107.95		102,900		92,127		101,828			(10,773)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/22/2023	11/21/2025	24,961		107.62		78,570		74,406		72,648			(4,164)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/22/2023	11/20/2026	53,619		107.52		196,040		189,117		173,389			(6,923)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/22/2023	11/21/2025	48,997		107.52		156,350		148,064		144,953			(8,286)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/22/2023	11/27/2024	33,281		107.3		86,400		77,354		85,705			(9,046)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/22/2023	11/22/2028	127,577		107.62		534,060		522,779		438,941			(11,281)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/22/2023	11/22/2027	61,940		107.52		247,230		240,697		210,210			(6,533)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/22/2023	11/21/2025	6,457		355.86		68,770		65,125		101,312			(3,645)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/22/2023	11/27/2024	6,457		358		44,160		39,537		73,384			(4,623)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/22/2023	11/27/2024	8,141		358.71		53,070		47,514		88,816			(5,556)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/22/2023	11/27/2024	14,317		364.41		62,730		56,162		109,458			(6,568)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/22/2023	11/27/2024	12,603		372.78		130,500		116,837		149,984			(13,663)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/22/2023	11/27/2024	24,925		387.77		97,010		86,854		109,002			(10,156)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/22/2023	11/27/2024	2,240		356.35		9,520		8,523		10,585			(997)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/22/2023	11/21/2025	9,084		598.13		160,740		152,221		259,554			(8,519)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/22/2023	11/27/2024	902		2,536.30		49,634		44,438		61,349			(5,196)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	11/29/2023	12/04/2024	3,600		15,987.60		51,480		47,083		54,235			(4,397)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/29/2023	12/04/2024	23		35,394.98		13,680		12,512		17,550			(1,168)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/29/2023	12/04/2024	14		36,068.16		13,950		12,759		32,825			(1,191)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/29/2023	12/04/2024	8,909		362.41		56,320		51,510		79,189			(4,810)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/29/2023	12/04/2024	10,858		367.08		49,530		45,300		72,201			(4,230)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/29/2023	12/04/2024	13,921		359.18		108,000		98,776		148,836			(9,224)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/29/2023	11/28/2025	6,682		358.82		73,680		70,495		94,062			(3,185)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/29/2023	12/04/2024	2,865		250.45		9,870		9,027		14,743			(843)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/29/2023	12/04/2024	4,502		244.1		27,170		24,849		38,362			(2,321)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/29/2023	11/28/2025	9,822		244.1		82,560		78,991		106,647			(3,569)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/29/2023	12/04/2024	328		5,475.10		43,740		40,004		61,796			(3,736)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/29/2023	11/28/2025	146		5,469.62		27,680		26,483		35,471			(1,197)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/29/2023	12/04/2024	237		5,458.66		33,540		30,675		47,099			(2,865)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/29/2023	11/28/2025	347		5,464.14		66,690		63,807		85,331			(2,883)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/29/2023	11/27/2026	347		5,469.62		80,560		78,239		98,456			(2,321)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/29/2023	11/29/2027	420		5,469.62		111,320		108,920		133,950			(2,400)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/29/2023	11/29/2028	474		5,469.62		138,580		136,192		165,224			(2,388)				
GSEQTMX-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/29/2023	11/28/2025	10,097		98.34		62,500		59,798		80,104			(2,702)				
GSEQTMX-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/29/2023	12/04/2024	16,155		99.04		71,360		65,265		98,753			(6,095)				
SPLY5UE-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/29/2023	12/04/2024	7,174		194.94		32,480		29,706		41,617			(2,774)				
SPLY5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/29/2023	11/28/2025	1,025		194.16		6,700		6,410		7,957			(290)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/29/2023	11/29/2028	2,926		921.94		113,130		111,181		151,652			(1,949)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/29/2023	11/28/2025	542		921.94		14,100		13,490		20,505			(610)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/29/2023	11/28/2025	542		922.87		13,900		13,299		20,234			(601)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/29/2023	11/27/2026	650		911.79		23,160		22,493		31,680			(667)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/29/2023	11/29/2027	650		921.02		23,280		22,778		31,509			(502)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/29/2023	12/04/2024	2,926		921.94		56,700		51,857		90,061			(4,843)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/29/2023	12/04/2024	26,941		386.98		100,800		92,191		130,384			(8,609)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/29/2023	12/04/2024	20,486		374.51		178,120		162,907		226,836			(15,213)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	PARDV-	11/30/2023	12/04/2024	4,238		188.18		8,408		7,711		8,164			(697)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	TBDV-	11/30/2023	12/04/2024	884		1,803.59		37,760		34,630		48,569			(3,130)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/30/2023	12/04/2024	245		15,963.81		92,040		84,412		104,358			(7,628)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/30/2023	12/04/2024	3,600		15,947.87		50,400		46,223		65,250			(4,177)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	11/30/2023	12/04/2024	100		35,735.18		84,672		77,654		95,698			(7,018)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/30/2023	12/04/2024	525		4,360.55		56,120		51,469		62,803			(4,651)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	11/30/2023	12/04/2024	2,100		0.99		57,750		52,964		66,103			(4,786)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	11/30/2023	12/04/2024	5,861		356.84		31,080		28,504		34,255			(2,576)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/30/2023	12/04/2024	22,544		253.86		98,560		90,391		117,871			(8,169)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/30/2023	11/30/2026	5,636		247.4		74,480		72,407		80,458			(2,073)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/30/2023	11/28/2025	14,367		279.59		91,260		87,437		96,144			(3,823)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/30/2023	12/04/2024	4,052		271.72		26,510		24,313		29,220			(2,197)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/30/2023	12/04/2024	58,889		288.39		389,300		357,035		433,191			(32,265)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/30/2023	11/28/2025	27,712		288.1		262,400		251,406		273,030			(10,994)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/30/2023	11/28/2025	28,998		254.93		228,660		219,080		282,315			(9,580)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/30/2023	12/04/2024	100,318		254.93		583,680		535,305		874,324			(48,375)				
BXIITR12-2YR	INDEX LIAB	EX5	Equity/Index	BARDV-	11/30/2023	11/28/2025	361		1,141.44		22,544		21,599		31,993			(945)				
BXIITR12-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	11/30/2023	12/04/2024	542		1,106.01		31,188		28,603		47,890			(2,585)				
BXIITR6E-2YR	INDEX LIAB	EX5	Equity/Index	BARDV-	11/30/2023	11/28/2025	1,199		333.24		13,608		13,038		18,727			(570)				
BXIITR6E-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	11/30/2023	12/04/2024	2,398		333.57		20,552		18,849		31,230			(1,703)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/30/2023	12/04/2024	47,144		108.07		105,060		96,353		103,895			(8,707)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/30/2023	11/28/2025	12,017		108.28		34,450		33,007		31,704			(1,443)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/30/2023	11/30/2027	34,202		108.07		129,870		127,161		109,355			(2,709)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/30/2023	11/30/2026	27,732		108.28		93,300		90,704		81,592			(2,596)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/30/2023	11/28/2025	26,807		107.96		80,620		77,242		74,342			(3,378)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/30/2023	12/04/2024	17,563		107.96		40,090		36,767		39,614			(3,323)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/30/2023	11/30/2028	80,422		108.07		326,250		320,810		264,933			(5,440)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/30/2023	12/04/2024	8,924		361.81		56,000		51,359		82,147			(4,641)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/30/2023	12/04/2024	10,876		366.47		49,530		45,425		75,196			(4,105)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/30/2023	12/04/2024	13,944		358.23		110,000		100,883		156,983			(9,117)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/30/2023	11/28/2025	6,693		357.87		74,640		71,513		97,696			(3,127)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	11/30/2023	12/04/2024	27,074		389.09		106,700		97,857		118,597			(8,843)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	11/30/2023	12/04/2024	20,375		376.55		179,580		164,697		201,769			(14,883)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/30/2023	11/28/2025	6,156		607.17		90,880		87,072		91,682			(3,808)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/30/2023	12/04/2024	1,014		2,555.92		49,894		45,759		60,995			(4,135)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/06/2023	12/11/2024	14		36,342.86		17,900		16,707		31,592			(1,193)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/06/2023	12/11/2024	22		36,270.75		10,960		10,229		13,377			(731)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/06/2023	12/11/2024	4,500		15,788.05		53,550		49,981		82,443			(3,569)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/06/2023	12/11/2024	378		1,822.41		10,430		9,735		14,258			(695)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/06/2023	12/11/2024	192		2,556.84		31,650		29,540		55,225			(2,110)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/06/2023	12/11/2024	269		2,577.69		13,090		12,217		16,458			(873)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	RBCDV-	12/06/2023	12/11/2024	6,126		365.97		30,140		28,131		43,115			(2,009)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	RBCDV-	12/06/2023	12/11/2024	11,694		367.76		50,400		47,041		72,678			(3,359)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	RBCDV-	12/06/2023	12/11/2024	10,581		359.5		79,800		74,481		111,839			(5,319)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	RBCDV-	12/06/2023	12/05/2025	3,063		358.79		32,560		31,461		42,905			(1,099)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/06/2023	12/11/2024	3,681		250.83		12,420		11,592		18,552			(828)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/06/2023	12/11/2024	2,863		244.48		17,010		15,876		23,906			(1,134)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/06/2023	12/05/2025	6,954		244.48		57,800		55,850		74,319			(1,950)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/06/2023	12/11/2024	328		5,489.68		43,200		40,320		59,161			(2,880)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/06/2023	12/11/2024	237		5,478.70		32,500		30,334		44,317			(2,166)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/06/2023	12/05/2025	164		5,440.27		34,470		33,307		42,780			(1,163)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/06/2023	12/05/2025	328		5,484.19		61,920		59,831		77,266			(2,089)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/06/2023	12/04/2026	364		5,484.19		84,000		82,111		100,935			(1,889)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/06/2023	12/06/2027	401		5,478.70		106,700		104,905		126,291			(1,795)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/06/2023	12/06/2028	419		5,489.68		121,210		119,580		142,063			(1,630)				
GSEQTMX-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/06/2023	12/05/2025	7,093		98.29		42,910		41,462		56,611			(1,448)				
GSEQTMX-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/06/2023	12/11/2024	10,133		98.98		43,300		40,414		62,608			(2,886)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/06/2023	12/11/2024	1,191		919.54		24,640		22,998		37,301			(1,642)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/06/2023	12/11/2024	2,166		923.24		40,800		38,080		62,650			(2,720)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/06/2023	12/06/2028	4,766		923.24		180,400		177,974		224,458			(2,426)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/06/2023	12/05/2025	867		922.31		22,800		22,031		31,616			(769)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/06/2023	12/05/2025	867		924.16		22,080		21,335		30,722			(745)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/06/2023	12/04/2026	975		925.08		29,340		28,680		39,216			(660)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/06/2023	12/06/2027	1,083		924.16		37,300		36,672		47,518			(628)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/06/2023	12/11/2024	25,049		390.18		93,600		87,361		99,556			(6,239)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/06/2023	12/11/2024	13,360		377.97		113,760		106,177		124,734			(7,583)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/06/2023	12/11/2024	3,053		198.51		10,740		10,024		12,333			(716)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/06/2023	12/05/2025	1,526		196.94		9,084		8,778		10,327			(307)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	12/07/2023	12/11/2024	114		35,972.91		99,466		93,084		112,191			(6,382)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	12/07/2023	12/11/2024	4,500		16,022.49		54,000		50,535		58,425			(3,465)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	12/07/2023	12/11/2024	231		15,894.31		67,377		63,054		76,010			(4,323)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	12/07/2023	12/11/2024	1,124		1,870.11		46,221		43,255		57,747			(2,966)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	12/07/2023	12/11/2024	1,700		1		37,230		34,841		40,968			(2,389)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	RBCDV-	12/07/2023	12/11/2024	402		4,464.82		50,040		46,829		51,594			(3,211)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/07/2023	12/11/2024	1,068		2,620.68		57,204		53,534		67,377			(3,670)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/07/2023	12/11/2024	22,533		253.73		100,800		94,332		120,231			(6,468)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/07/2023	12/07/2026	5,633		251		65,660		64,245		70,554			(1,415)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/07/2023	12/05/2025	20,696		275.73		152,320		147,379		169,898			(4,941)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/07/2023	12/11/2024	1,848		265.71		16,900		15,816		19,736			(1,084)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/07/2023	12/11/2024	45,349		288.87		294,750		275,838		324,890			(18,913)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/07/2023	12/05/2025	21,463		288.58		201,500		194,964		207,465			(6,536)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/07/2023	12/11/2024	101,806		257.09		599,980		561,483		752,317			(38,497)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/07/2023	12/05/2025	40,412		257.09		322,400		311,943		346,255			(10,457)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/07/2023	12/11/2024	45,249		108.29		98,980		92,629		95,783			(6,351)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/07/2023	12/11/2024	28,627		108.18		63,860		59,762		62,026			(4,098)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/07/2023	12/05/2025	18,469		108.18		55,000		53,216		49,670			(1,784)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/07/2023	12/05/2025	34,168		108.29		99,900		96,660		90,373			(3,240)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/07/2023	12/07/2027	41,555		108.29		157,500		154,956		129,797			(2,544)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/07/2023	12/07/2026	38,785		108.18		134,820		131,915		115,835			(2,905)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/07/2023	12/07/2028	100,656		108.29		407,660		402,397		324,574			(5,263)				
BXIITR12-2YR	INDEX LIAB	EX5	Equity/Index	BARDV-	12/07/2023	12/05/2025	270		1,153.74		16,242		15,715		22,568			(527)				
BXIITR12-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	12/07/2023	12/11/2024	360		1,102.61		22,036		20,622		32,651			(1,414)				
BXIITR6E-2YR	INDEX LIAB	EX5	Equity/Index	BARDV-	12/07/2023	12/05/2025	299		331.21		3,747		3,625		4,996			(122)				
BXIITR6E-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	12/07/2023	12/11/2024	1,496		334.22		12,855		12,030		19,015			(825)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/07/2023	12/11/2024	6,117		366.48		29,700		27,794		42,800			(1,906)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/07/2023	12/11/2024	10,844		360		81,510		76,280		111,576			(5,230)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/07/2023	12/11/2024	11,400		367.92		50,020		46,810		72,693			(3,210)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/07/2023	12/05/2025	3,059		359.29		33,550		32,462		42,442			(1,088)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/07/2023	12/11/2024	13,636		377.65		115,150		107,761		119,848			(7,389)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/07/2023	12/11/2024	25,047		389.87		91,800		85,910		89,467			(5,890)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/07/2023	12/11/2024	5,844		357.17		27,510		25,745		28,296			(1,765)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/07/2023	12/05/2025	10,346		609.1		154,980		149,953		150,857			(5,027)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	12/13/2023	12/18/2024	22		37,053.14		32,240		30,693		38,574			(1,547)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	12/13/2023	12/18/2024	30		37,090.24		17,600		16,755		18,119			(845)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	12/13/2023	12/18/2024	5,400		16,562.37		69,120		65,803		62,171			(3,317)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/13/2023	12/12/2025	4,990		359.99		55,440		54,093		60,501			(1,347)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/13/2023	12/18/2024	3,604		364.68		21,710		20,668		25,839			(1,042)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/13/2023	12/18/2024	17,742		369.37		77,440		73,723		91,689			(3,717)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/13/2023	12/18/2024	25,227		360.35		200,200		190,592		238,870			(9,608)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/13/2023	12/18/2024	5,677		252.53		19,740		18,793		22,806			(947)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/13/2023	12/18/2024	4,055		246.62		23,900		22,753		27,503			(1,147)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/13/2023	12/12/2025	4,866		246.12		42,120		41,097		45,034			(1,023)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/13/2023	12/18/2024	683		5,554.71		93,100		88,632		98,787			(4,468)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/13/2023	12/18/2024	378		5,554.71		51,450		48,981		54,593			(2,469)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/13/2023	12/12/2025	234		5,560.28		44,070		42,999		45,894			(1,071)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/13/2023	12/12/2025	558		5,554.71		106,640		104,049		110,981			(2,591)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/13/2023	12/11/2026	540		5,554.71		125,700		123,665		130,662			(2,035)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/13/2023	12/13/2027	665		5,554.71		177,230		175,083		185,251			(2,147)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/13/2023	12/13/2028	719		5,554.71		211,600		209,551		222,324			(2,049)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/13/2023	12/13/2027	1,921		936.21		68,580		67,749		101,892			(831)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/13/2023	12/13/2028	5,015		937.15		195,050		193,161		293,632			(1,889)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/13/2023	12/12/2025	960		936.21		25,830		25,203		36,976			(628)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/13/2023	12/18/2024	1,067		933.4		22,800		21,706		30,685			(1,094)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/13/2023	12/18/2024	3,415		939.96		62,720		59,710		86,119			(3,010)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/13/2023	12/12/2025	1,494		934.33		41,440		40,433		59,033			(1,007)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/13/2023	12/11/2026	1,707		935.27		54,720		53,834		80,915			(886)				
GSEQTMX-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/13/2023	12/18/2024	8,853		101.76		39,690		37,785		42,502			(1,905)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/13/2023	12/18/2024	5,518		198.96		25,872		24,630		21,373			(1,242)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/13/2023	12/12/2025	1,505		198.56		9,903		9,662		9,075			(241)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	PARDV-	12/13/2023	12/18/2024	52,083		394.71		212,800		202,587		132,135			(10,213)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	PARDV-	12/13/2023	12/18/2024	7,950		381.21		78,010		74,266		58,237			(3,744)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	12/14/2023	12/18/2024	1,900		0.99		38,950		37,180		37,779			(1,770)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	12/14/2023	12/18/2024	485		4,516.46		53,460		51,030		50,382			(2,430)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/14/2023	12/18/2024	129		37,062.10		104,160		99,426		111,082			(4,734)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SOCDV-	12/14/2023	12/18/2024	5,300		16,537.83		66,250		63,239		65,093			(3,011)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	12/14/2023	12/18/2024	236		16,504.75		88,842		84,804		3,256			(4,038)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/14/2023	12/18/2024	1,200		1,956.50		46,392		44,283		47,914			(2,109)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	TBDV-	12/14/2023	12/18/2024	1,047		2,721.05		52,490		50,104		52,503			(2,386)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/14/2023	12/18/2024	3,581		366.28		22,620		21,592		25,592			(1,028)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/14/2023	12/18/2024	17,905		371		81,250		77,557		93,747			(3,693)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/14/2023	12/18/2024	25,067		361.93		208,390		198,919		232,737			(9,471)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/14/2023	12/12/2025	5,234		361.56		60,800		59,403		66,638			(1,397)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/14/2023	12/18/2024	52,761		390.97		227,290		216,960		186,278			(10,330)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/14/2023	12/18/2024	8,011		377.57		82,650		78,894		73,015			(3,756)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/14/2023	12/18/2024	17,403		360.56		78,750		75,171		70,377			(3,579)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	12/14/2023	12/12/2025	3,410		615.42		50,400		49,242		41,886			(1,158)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/14/2023	12/12/2025	34,768		261.47		283,010		276,508		223,956			(6,502)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/14/2023	12/18/2024	95,135		259.9		642,420		613,222		552,479			(29,198)				
BXIITR12-2YR	INDEX LIAB	EX5	Equity/Index	BARDV-	12/14/2023	12/12/2025	517		1,197.07		33,816		33,039		34,861			(777)				
BXIITR12-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	12/14/2023	12/18/2024	431		1,161.11		25,625		24,460		26,477			(1,165)				
BXIITR6E-2YR	INDEX LIAB	EX5	Equity/Index	BARDV-	12/14/2023	12/12/2025	293		341.44		3,382		3,304		3,487			(78)				
BXIITR6E-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	12/14/2023	12/18/2024	1,464		341.1		13,095		12,500		13,545			(595)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/14/2023	12/18/2024	56,128		108.57		125,660		119,949		112,587			(5,711)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/14/2023	09/30/2024	12,882		108.02		29,400		27,697		26,783			(1,703)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/14/2023	12/18/2024	18,403		108.68		40,400		38,564		36,049			(1,836)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/14/2023	12/12/2025	23,901		108.46		72,800		71,127		61,733			(1,673)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/14/2023	12/12/2025	48,722		108.57		146,280		142,919		123,740			(3,361)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/14/2023	12/14/2026	54,238		108.46		192,930		189,986		156,552			(2,944)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/14/2023	12/14/2028	110,416		108.57		457,200		453,019		346,286			(4,181)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/14/2023	12/14/2027	62,569		108.57		242,080		239,311		189,572			(2,769)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/14/2023	12/18/2024	22,375		256.03		96,880		92,477		99,846			(4,403)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/14/2023	12/14/2026	7,192		253.53		82,620		81,359		82,003			(1,261)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/14/2023	12/18/2024	8,099		271.64		54,120		51,660		59,718			(2,460)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/14/2023	12/18/2024	26,198		291.55		155,040		147,993		155,893			(7,047)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/14/2023	12/12/2025	15,167		289.8		143,440		140,144		138,602			(3,296)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/14/2023	12/12/2025	10,676		277.07		78,300		76,501		82,418			(1,799)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	RBCDV-	12/20/2023	12/26/2024	303		1,998.69		7,800		7,572		8,857			(228)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	12/20/2023	12/26/2024	3,800		16,554.16		46,740		45,373		42,880			(1,367)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/20/2023	12/26/2024	16		36,822.42		13,860		13,455		13,287			(405)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/20/2023	12/19/2025	5,511		362.56		61,400		60,488		67,773			(912)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/20/2023	12/26/2024	7,991		364.01		58,000		56,304		66,086			(1,696)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/20/2023	12/26/2024	10,746		372.36		44,070		42,781		51,775			(1,289)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/20/2023	12/26/2024	7,715		365.1		52,360		50,829		59,762			(1,532)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/20/2023	12/26/2024	6,463		253.74		22,240		21,589		23,374			(651)				
SPMAES5E-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/20/2023	12/19/2025	6,867		247.31		59,330		58,449		59,549			(881)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/20/2023	12/26/2024	180		5,456.75		35,000		33,976		39,679			(1,024)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/20/2023	12/19/2025	126		5,490.16		28,560		28,136		32,544			(424)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/20/2023	12/26/2024	359		5,506.87		59,800		58,051		68,251			(1,749)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/20/2023	12/19/2025	467		5,523.57		98,280		96,821		112,236			(1,459)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/20/2023	12/18/2026	575		5,523.57		144,960		143,526		150,634			(1,434)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/20/2023	12/20/2027	611		5,506.87		179,860		178,529		203,835			(1,331)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/20/2023	12/20/2028	647		5,512.43		208,800		207,564		212,918			(1,236)				
GSEQTMX-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/20/2023	12/19/2025	1,968		101.54		12,060		11,881		12,788			(179)				
GSEQTMX-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/20/2023	12/26/2024	10,821		100.22		56,320		54,673		60,485			(1,647)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/20/2023	12/26/2024	640		903.2		24,660		23,939		27,952			(721)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/20/2023	12/19/2025	961		925.68		30,150		29,702		34,778			(448)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/20/2023	12/18/2026	1,281		929.43		44,280		43,842		51,239			(438)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/20/2023	12/20/2027	1,494		926.62		59,920		59,476		68,765			(444)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/20/2023	12/20/2028	6,617		924.74		295,120		293,374		335,928			(1,746)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/20/2023	12/19/2025	961		923.81		31,050		30,589		35,731			(461)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/20/2023	12/26/2024	2,882		931.3		62,910		61,070		74,316			(1,840)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/20/2023	12/26/2024	52,298		388.95		215,448		209,146		255,072			(6,302)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/20/2023	12/26/2024	8,153		195.45		39,296		38,147		46,705			(1,149)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/20/2023	12/19/2025	2,548		193.88		18,600		18,324		21,512			(276)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/20/2023	12/26/2024	328		2,738.76		14,220		13,804		13,289			(416)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	RBCDV-	12/21/2023	12/26/2024	161		16,824.43		49,410		48,093		48,835			(1,317)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	TBDV-	12/21/2023	12/26/2024	694		1,998.91		22,820		22,212		22,920			(608)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	12/21/2023	12/26/2024	1,900		0.98		55,670		54,186		53,899			(1,484)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	12/21/2023	12/26/2024	287		4,547.48		26,520		25,813		25,774			(707)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	TBDV-	12/21/2023	12/26/2024	104		37,404.35		80,730		78,578		81,220			(2,152)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/21/2023	12/26/2024	3,900		16,757.41		47,970		46,691		50,078			(1,279)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/21/2023	12/26/2024	2,793		243.14		30,940		30,115		31,568			(825)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/21/2023	12/21/2026	3,590		252.67		43,380		42,991		42,513			(389)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/21/2023	12/26/2024	8,404		272.03		63,250		61,564		60,809			(1,686)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/21/2023	12/19/2025	3,289		285.44		17,640		17,402		16,366			(238)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/21/2023	12/26/2024	66,902		290.88		456,300		444,134		421,712			(12,166)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/21/2023	12/19/2025	35,681		290.88		344,240		339,588		310,355			(4,652)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/21/2023	12/19/2025	11,059		262.23		89,030		87,827		68,195			(1,203)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/21/2023	12/26/2024	104,105		261.71		638,820		621,787		515,611			(17,033)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/21/2023	12/26/2024	34,095		108.08		81,770		79,590		76,363			(2,180)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/21/2023	12/19/2025	20,273		108.19		62,700		61,853		54,710			(847)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/21/2023	12/21/2028	154,810		108.19		656,880		653,346		504,356			(3,534)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/21/2023	12/21/2027	63,583		108.08		254,610		252,897		203,452			(1,713)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/21/2023	12/21/2026	58,054		108.3		206,010		204,161		171,241			(1,849)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/21/2023	12/19/2025	50,682		108.41		151,800		149,748		132,315			(2,052)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/21/2023	12/26/2024	31,331		108.19		73,440		71,482		68,592			(1,958)				
BXIITR12-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	12/21/2023	12/26/2024	86		1,169.91		5,044		4,910		4,984			(134)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/21/2023	12/19/2025	5,775		363.64		63,420		62,563		68,016			(857)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/21/2023	12/26/2024	7,975		364.73		58,000		56,454		63,203			(1,546)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/21/2023	12/26/2024	10,725		373.09		43,680		42,515		49,088			(1,165)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/21/2023	12/26/2024	7,975		366.18		52,780		51,373		57,806			(1,407)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	TBDV-	12/21/2023	12/26/2024	648		2,769.78		43,542		42,381		42,292			(1,161)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/21/2023	12/26/2024	52,420		390.83		192,780		187,640		194,866			(5,140)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/21/2023	12/26/2024	1,664		360.55		6,120		5,957		6,276			(163)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/21/2023	12/19/2025	6,297		616.81		78,210		77,153		68,235			(1,057)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	RBCDV-	12/28/2023	12/27/2024	291		2,039.80		7,320		7,260		7,320			(60)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	RBCDV-	12/28/2023	12/27/2024	243		1,953.35		44,250		43,890		44,250			(360)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	12/28/2023	12/27/2024	5,600		16,898.47		70,000		69,431		70,000			(569)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	12/28/2023	12/27/2024	32		37,596.96		18,720		18,568		18,720			(152)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	12/28/2023	12/27/2024	40		37,446.12		66,600		66,058		66,600			(542)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/28/2023	12/26/2025	4,928		364.86		54,720		54,498		54,720			(222)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	12/28/2023	12/27/2024	3,833		368.51		24,780		24,579		24,780			(201)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	12/28/2023	12/27/2024	12,595		364.86		102,120		101,290		102,120			(830)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	12/28/2023	12/27/2024	11,773		373.26		55,470		55,019		55,470			(451)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/28/2023	12/27/2024	1,203		259.04		2,931		2,907		2,931			(24)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/28/2023	12/27/2024	1,203		251.56		5,928		5,880		5,928			(48)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/28/2023	12/27/2024	554		5,585.09		77,190		76,562		77,190			(628)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/28/2023	12/26/2025	376		5,557.14		78,120		77,803		78,120			(317)				
SPPRISME-1YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/28/2023	12/27/2024	411		5,579.50		58,420		57,945		58,420			(475)				
SPPRISME-2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/28/2023	12/26/2025	554		5,573.91		110,670		110,221		110,670			(449)				
SPPRISME-3YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/28/2023	12/28/2026	626		5,579.50		150,500		150,095		150,500			(405)				
SPPRISME-4YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/28/2023	12/28/2027	662		5,579.50		182,780		182,411		182,780			(369)				
SPPRISME-5YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/28/2023	12/28/2028	733		5,573.91		226,320		225,955		226,320			(365)				
GSEQTMX-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/28/2023	12/27/2024	17,539		102.01		85,320		84,626		85,321			(694)				
GSEQTMX-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/28/2023	12/26/2025	9,744		102.42		60,800		60,553		60,800			(247)				
SPLV5UE-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/28/2023	12/27/2024	7,079		198.17		30,660		30,411		30,660			(249)				
SPLV5UE-2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/28/2023	12/26/2025	3,034		198.17		18,420		18,345		18,420			(75)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/28/2023	12/27/2024	954		934.76		22,419		22,237		22,419			(182)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/28/2023	12/26/2025	1,166		941.36		32,087		31,957		32,087			(130)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/28/2023	12/28/2026	1,166		942.3		36,762		36,663		36,762			(99)				
BESGUVCX-4YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/28/2023	12/28/2027	1,378		941.36		49,855		49,754		49,855			(101)				
BESGUVCX-5YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/28/2023	12/28/2028	4,559		946.07		168,388		168,116		168,388			(272)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/28/2023	12/27/2024	2,226		943.25		43,302		42,950		43,302			(352)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/28/2023	12/27/2024	40,249		394.29		135,780		134,676		135,781			(1,104)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/28/2023	12/27/2024	3,032		379.78		27,280		27,058		27,280			(222)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	RBCDV-	12/28/2023	12/27/2024	214		2,750.86		38,220		37,909		38,220			(311)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	RBCDV-	12/28/2023	12/27/2024	249		2,804.19		10,220		10,137		10,220			(83)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOADV-	12/29/2023	12/27/2024	4,185		191.55		9,280		9,230		9,280			(50)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	12/29/2023	12/27/2024	1,381		2,029.10		76,720		76,303		76,720			(417)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	12/29/2023	12/27/2024	297		16,724.97		110,100		109,502		110,100			(598)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	12/29/2023	12/27/2024	5,600		16,825.93		70,000		69,619		70,000			(381)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	TBDV-	12/29/2023	12/27/2024	146		37,538.78		119,350		118,701		119,350			(649)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	12/29/2023	12/27/2024	663		4,503.56		77,400		76,979		77,400			(421)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	12/29/2023	12/27/2024	2,500		0.98		62,500		62,160		62,500			(340)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/29/2023	12/27/2024	2,203		362.33		9,200		9,150		9,200			(50)				
MSDB-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/29/2023	12/27/2024	15,535		259.33		54,600		54,303		54,600			(297)				
MSDB-3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/29/2023	12/29/2026	5,975		255.81		65,100		64,983		65,100			(117)				
MSDC-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/29/2023	12/29/2025	38,379		283.16		231,000		230,377		231,001			(623)				
MSDC-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/29/2023	12/27/2024	9,138		274.13		59,250		58,928		59,250			(322)				
MSDG-1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/29/2023	12/27/2024	64,186		291.04		430,100		427,762		430,099			(2,338)				
MSDG-2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/29/2023	12/29/2025	33,294		289.88		333,680		332,781		333,680			(899)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/29/2023	12/27/2024	94,415		262.4		567,920		564,833		567,924			(3,087)				
FIMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/29/2023	12/29/2025	53,299		261.61		455,000		453,774		455,000			(1,226)				
BXIITR12-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	12/29/2023	12/27/2024	429		1,141.63		30,600		30,434		30,600			(166)				
BXIITR12-2YR	INDEX LIAB	EX5	Equity/Index	BARDV-	12/29/2023	12/29/2025	343		1,194.10		23,712		23,648		23,712			(64)				
BXIITRGE-1YR	INDEX LIAB	EX5	Equity/Index	BARDV-	12/29/2023	12/27/2024	1,168		337.94		12,744		12,675		12,744			(69)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/29/2023	12/27/2024	42,283		109.11		86,480		86,010		86,482			(470)				
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/29/2023	12/29/2025	95,597		108.79		282,880		282,117		282,881			(763)				
LSMANFI-5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/29/2023	12/29/2028	124,092		108.89		507,600		507,054		507,600			(546)				
LSMANFI-4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/29/2023	12/29/2027	55,152		108.89		210,000		209,717		209,997			(283)				
LSMANFI-3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/29/2023	12/29/2026	46,879		108.79		162,690		162,398		162,690			(292)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
LSMANFI-2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/29/2023	12/29/2025	45,041		108.46		139,650		139,274		139,649			(376)				
LSMANFI-1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/29/2023	12/27/2024	28,495		108.89		61,070		60,738		61,071			(332)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	12/29/2023	12/27/2024	4,113		367.96		26,550		26,406		26,550			(144)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	12/29/2023	12/27/2024	12,888		364.68		101,990		101,436		101,991			(554)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	12/29/2023	12/27/2024	11,791		373.06		54,180		53,885		54,180			(295)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/29/2023	12/29/2025	5,210		364.68		57,000		56,846		57,000			(154)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/29/2023	12/27/2024	40,214		394.28		141,620		140,850		141,621			(770)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/29/2023	12/29/2025	6,610		648.66		47,950		47,821		47,950			(129)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	TBDV-	12/29/2023	12/27/2024	1,438		2,778.75		79,307		78,876		79,307			(431)				
SPMAES5E-1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/20/2023	12/26/2024	6,463		246.07		43,360		42,092		46,090			(1,268)				
0159999999 - Purchased Options - Hedging Other - Call Options and Warrants										101,827,476	841,313,921		511,735,812	XXX	1,263,174,558			(412,369,866)			XXX	XXX
Purchased Options - Hedging Other - Put Options																						
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/29/2023	01/05/2024	50		4,625.00		8,579		4,290		3,733			(4,290)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/29/2023	01/05/2024	50		4,650.00		13,079		6,540		7,235			(6,540)				
0169999999 - Purchased Options - Hedging Other - Put Options											21,659		10,829	XXX	10,968			(10,829)			XXX	XXX
Purchased Options - Hedging Other - Caps																						
Purchased Options - Hedging Other - Floors																						
Purchased Options - Hedging Other - Collars																						
Purchased Options - Hedging Other - Other																						
0219999999 - Purchased Options - Hedging Other - Subtotal - Hedging Other										101,827,476	841,335,580		511,746,641	XXX	1,263,185,526			(412,380,695)			XXX	XXX
Purchased Options - Replications - Call Options and Warrants																						
Purchased Options - Replications - Put Options																						
Purchased Options - Replications - Caps																						
Purchased Options - Replications - Floors																						
Purchased Options - Replications - Collars																						
Purchased Options - Replications - Other																						
Purchased Options - Income Generation - Call Options and Warrants																						
Purchased Options - Income Generation - Put Options																						
Purchased Options - Income Generation - Caps																						
Purchased Options - Income Generation - Floors																						
Purchased Options - Income Generation - Collars																						
Purchased Options - Income Generation - Other																						
Purchased Options - Other - Call Options and Warrants																						
Purchased Options - Other - Put Options																						
Purchased Options - Other - Caps																						
Purchased Options - Other - Floors																						
Purchased Options - Other - Collars																						
Purchased Options - Other - Other																						
0439999999 - Purchased Options - Total Purchased Options - Subtotal - Call Options and Warrants										101,827,476	841,313,921		511,735,812	XXX	1,263,174,558			(412,369,866)			XXX	XXX
0449999999 - Purchased Options - Total Purchased Options - Total Purchased Options - Subtotal - Put Options											21,659		10,829	XXX	10,968			(10,829)			XXX	XXX
0499999999 - Purchased Options - Total Purchased Options - Subtotal - Total Purchased Options										101,827,476	841,335,580		511,746,641	XXX	1,263,185,526			(412,380,695)			XXX	XXX
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
Written Options - Hedging Effective - Annuity Guarantees Under SSAP No. 108 - Other																						
Written Options - Hedging Other - Call Options and Warrants																						
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/10/2023	01/05/2024	100		3,980.00		(3,520,046)		(146,669)		(7,975,492)			3,373,378				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/10/2023	01/05/2024	75		4,100.00		(2,149,533)		(89,564)		(5,082,682)			2,059,970				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/17/2023	01/12/2024	125		4,110.00		(4,017,934)		(167,414)		(8,388,426)			3,850,520				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/17/2023	01/12/2024	75		4,240.00		(1,879,308)		(78,305)		(4,060,407)			1,801,004				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/24/2023	01/19/2024	100		4,120.00		(3,175,146)		(132,298)		(6,644,894)			3,042,848				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/24/2023	01/19/2024	100		4,230.00		(2,552,346)		(106,348)		(5,549,299)			2,445,998				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/01/2023	01/26/2024	125		4,190.00		(3,687,433)		(167,611)		(7,479,771)			3,519,822				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/01/2023	01/26/2024	75		4,330.00		(1,634,358)		(74,289)		(3,447,521)			1,560,069				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/07/2023	02/02/2024	150		4,280.00		(4,139,470)		(517,434)		(7,710,414)			3,622,036				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/07/2023	02/02/2024	75		4,420.00		(1,514,508)		(189,313)		(2,834,773)			1,325,194				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/14/2023	02/09/2024	125		4,280.00		(3,810,058)		(476,257)		(6,500,915)			3,333,800				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/14/2023	02/09/2024	75		4,420.00		(1,709,808)		(213,726)		(2,895,170)			1,496,082				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/21/2023	02/16/2024	100		4,290.00		(2,417,845)		(302,231)		(5,168,701)			2,115,614				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/21/2023	02/16/2024	75		4,410.00		(1,374,183)		(171,773)		(3,024,934)			1,202,410				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/01/2023	02/23/2024	125		4,180.00		(3,262,433)		(444,877)		(7,851,237)			2,817,555				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/01/2023	02/23/2024	75		4,310.00		(1,460,283)		(199,129)		(3,778,655)			1,261,153				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/07/2023	03/01/2024	150		4,140.00		(4,490,320)		(935,483)		(10,082,708)			3,554,837				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/07/2023	03/01/2024	100		4,270.00		(2,288,945)		(476,864)		(5,481,679)			1,812,082				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/14/2023	03/08/2024	150		4,130.00		(3,606,070)		(751,265)		(10,307,808)			2,854,806				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/14/2023	03/08/2024	75		4,280.00		(1,264,233)		(263,382)		(4,087,846)			1,000,851				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/21/2023	03/15/2024	150		4,070.00		(4,973,170)		(1,036,077)		(11,247,136)			3,937,093				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/21/2023	03/15/2024	100		4,210.00		(2,518,945)		(524,780)		(6,168,085)			1,994,165				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/28/2023	03/22/2024	175		4,110.00		(5,303,808)		(1,104,960)		(12,549,330)			4,198,848				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/28/2023	03/22/2024	100		4,250.00		(2,263,145)		(471,489)		(5,854,034)			1,791,657				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/04/2023	03/28/2024	150		4,170.00		(5,132,270)		(1,166,425)		(9,977,023)			3,965,845				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/04/2023	03/28/2024	75		4,320.00		(1,915,383)		(435,314)		(3,944,321)			1,480,068				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/11/2023	04/05/2024	175		4,270.00		(5,032,908)		(1,467,931)		(10,128,927)			3,564,976				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/11/2023	04/05/2024	100		4,410.00		(2,116,445)		(617,296)		(4,518,293)			1,499,149				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/18/2023	04/12/2024	175		4,290.00		(5,172,383)		(1,508,612)		(9,921,444)			3,663,771				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/18/2023	04/12/2024	75		4,440.00		(1,593,408)		(464,744)		(3,242,918)			1,128,664				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/25/2023	04/19/2024	175		4,300.00		(4,622,358)		(1,348,188)		(9,874,479)			3,274,170				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/25/2023	04/19/2024	100		4,460.00		(1,798,345)		(524,517)		(4,219,659)			1,273,828				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/02/2023	04/26/2024	150		4,280.00		(4,273,120)		(1,359,629)		(8,823,663)			2,913,491				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/02/2023	04/26/2024	75		4,430.00		(1,516,608)		(482,557)		(3,409,580)			1,034,051				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/09/2023	05/03/2024	150		4,270.00		(4,373,920)		(1,640,220)		(9,045,032)			2,733,700				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/09/2023	05/03/2024	75		4,410.00		(1,602,408)		(600,903)		(3,587,703)			1,001,505				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/16/2023	05/10/2024	150		4,300.00		(4,062,520)		(1,523,445)		(8,722,276)			2,539,075				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/16/2023	05/10/2024	75		4,450.00		(1,419,483)		(532,306)		(3,372,337)			887,177				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/23/2023	05/17/2024	150		4,330.00		(4,324,120)		(1,621,545)		(8,403,933)			2,702,575				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/23/2023	05/17/2024	100		4,470.00		(2,087,645)		(782,867)		(4,385,314)			1,304,778				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/01/2023	05/24/2024	125		4,330.00		(3,847,433)		(1,573,950)		(7,069,478)			2,273,483				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/01/2023	05/24/2024	75		4,470.00		(1,689,933)		(691,336)		(3,332,638)			998,597				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/06/2023	05/31/2024	125		4,380.00		(3,849,058)		(1,574,614)		(6,581,741)			2,274,443				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/06/2023	05/31/2024	75		4,520.00		(1,691,883)		(692,134)		(3,057,108)			999,749				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/13/2023	06/07/2024	125		4,450.00		(4,055,058)		(1,858,568)		(5,898,682)			2,196,490				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/13/2023	06/07/2024	75		4,600.00		(1,756,983)		(805,284)		(2,614,884)			951,699				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/20/2023	06/14/2024	125		4,560.00		(3,391,058)		(1,554,235)		(4,830,851)			1,836,823				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/20/2023	06/14/2024	100		4,710.00		(1,896,945)		(869,433)		(2,708,765)			1,027,512				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/27/2023	06/21/2024	125		4,570.00		(3,066,558)		(1,405,506)		(4,793,368)			1,661,052				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/27/2023	06/21/2024	75		4,720.00		(1,249,983)		(572,909)		(2,017,399)			677,074				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/05/2023	06/28/2024	125		4,555.00		(3,880,308)		(1,940,154)		(5,019,450)			1,940,154				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/05/2023	06/28/2024	100		4,705.00		(2,214,345)		(1,107,173)		(2,863,072)			1,107,173				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/11/2023	07/05/2024	50		4,540.00		(1,514,070)		(820,121)		(2,097,193)			693,949				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/11/2023	07/05/2024	50		4,640.00		(1,212,520)		(656,782)		(1,704,733)			555,738				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/11/2023	07/05/2024	75		4,760.00		(1,338,408)		(724,971)		(1,901,762)			613,437				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/18/2023	07/12/2024	25		4,510.00		(1,028,783)		(557,257)		(1,125,726)			471,525				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/18/2023	07/12/2024	50		4,610.00		(1,714,570)		(928,725)		(1,854,714)			785,845				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/18/2023	07/12/2024	100		4,710.00		(2,789,845)		(1,511,166)		(2,961,059)			1,278,679				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/18/2023	07/12/2024	25		4,840.00		(511,358)		(276,985)		(521,148)			234,372				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/25/2023	07/19/2024	50		4,630.00		(1,744,220)		(944,786)		(1,812,083)			799,434				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/25/2023	07/19/2024	50		4,740.00		(1,394,320)		(755,257)		(1,409,525)			639,063				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/25/2023	07/19/2024	100		4,840.00		(2,210,145)		(1,197,162)		(2,156,640)			1,012,983				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/25/2023	07/19/2024	25		4,970.00		(390,308)		(211,417)		(358,976)			178,891				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/02/2023	07/26/2024	50		4,650.00		(1,582,470)		(935,096)		(1,769,085)			647,374				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/02/2023	07/26/2024	50		4,760.00		(1,254,170)		(741,100)		(1,374,131)			513,070				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/02/2023	07/26/2024	75		4,870.00		(1,442,283)		(852,258)		(1,531,864)			590,025				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/02/2023	07/26/2024	25		4,990.00		(344,983)		(203,853)		(351,402)			141,129				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/09/2023	08/02/2024	75		4,640.00		(2,241,708)		(1,401,067)		(2,757,896)			840,640				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/09/2023	08/02/2024	50		4,780.00		(1,095,020)		(684,388)		(1,339,859)			410,633				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/09/2023	08/02/2024	75		4,890.00		(1,235,808)		(772,380)		(1,494,170)			463,428				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/16/2023	08/09/2024	75		4,590.00		(2,272,908)		(1,420,567)		(3,089,009)			852,340				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/16/2023	08/09/2024	50		4,690.00		(1,225,720)		(766,075)		(1,685,758)			459,645				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/16/2023	08/09/2024	75		4,810.00		(1,373,508)		(858,442)		(1,910,729)			515,065				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/16/2023	08/09/2024	25		4,940.00		(317,858)		(198,661)		(445,090)			119,197				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2023	08/16/2024	25		4,480.00		(930,433)		(581,520)		(1,260,770)			348,912				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2023	08/16/2024	50		4,590.00		(1,515,870)		(947,419)		(2,088,925)			568,451				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2023	08/16/2024	100		4,730.00		(2,238,245)		(1,398,903)		(3,149,507)			839,342				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2023	08/16/2024	50		4,830.00		(871,170)		(544,481)		(1,241,906)			326,689				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/30/2023	08/23/2024	50		4,490.00		(2,042,070)		(1,276,294)		(2,509,467)			765,776				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/30/2023	08/23/2024	50		4,590.00		(1,713,670)		(1,071,044)		(2,118,487)			642,626				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/30/2023	08/23/2024	100		4,690.00		(2,814,545)		(1,759,091)		(3,495,001)			1,055,454				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/07/2023	08/30/2024	25		4,530.00		(855,857)		(583,539)		(1,189,685)			272,318				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/07/2023	08/30/2024	75		4,630.00		(2,109,407)		(1,438,232)		(2,995,721)			671,175				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/07/2023	08/30/2024	100		4,730.00		(2,252,645)		(1,535,894)		(3,273,727)			716,751				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/07/2023	08/30/2024	25		4,870.00		(393,332)		(268,181)		(591,132)			125,151				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/14/2023	09/06/2024	50		4,560.00		(1,747,420)		(1,237,756)		(2,287,703)			509,664				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/14/2023	09/06/2024	25		4,670.00		(702,657)		(497,716)		(938,054)			204,942				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/14/2023	09/06/2024	100		4,800.00		(2,084,445)		(1,476,482)		(2,855,821)			607,963				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/14/2023	09/06/2024	25		4,890.00		(411,707)		(291,626)		(574,898)			120,081				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/20/2023	09/13/2024	50		4,580.00		(1,540,620)		(1,091,272)		(2,239,578)			449,348				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/20/2023	09/13/2024	50		4,680.00		(1,245,620)		(882,314)		(1,869,747)			363,306				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/20/2023	09/13/2024	100		4,780.00		(1,959,045)		(1,387,657)		(3,048,401)			571,388				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/20/2023	09/13/2024	25		4,900.00		(352,907)		(249,976)		(575,740)			102,931				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/27/2023	09/20/2024	50		4,470.00		(1,362,670)		(965,225)		(2,694,922)			397,445				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/27/2023	09/20/2024	50		4,590.00		(1,046,870)		(741,533)		(2,230,039)			305,337				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/27/2023	09/20/2024	125		4,730.00		(1,824,182)		(1,292,129)		(4,308,599)			532,053				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/27/2023	09/20/2024	25		4,830.00		(271,532)		(192,335)		(696,537)			79,197				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/04/2023	09/27/2024	50		4,390.00		(1,578,121)		(1,219,457)		(3,042,472)			358,664				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/04/2023	09/27/2024	50		4,480.00		(1,323,171)		(1,022,450)		(2,682,164)			300,721				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/04/2023	09/27/2024	50		4,560.00		(1,112,421)		(859,598)		(2,371,939)			252,823				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/04/2023	09/27/2024	75		4,640.00		(1,378,458)		(1,065,172)		(3,109,635)			313,286				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/11/2023	10/04/2024	50		4,360.00		(2,015,871)		(1,595,898)		(3,189,657)			419,973				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/11/2023	10/04/2024	50		4,470.00		(1,668,221)		(1,320,675)		(2,748,001)			347,546				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/11/2023	10/04/2024	100		4,580.00		(2,692,146)		(2,131,282)		(4,647,873)			560,864				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/11/2023	10/04/2024	25		4,690.00		(527,633)		(417,709)		(961,120)			109,923				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/18/2023	10/11/2024	75		4,460.00		(2,447,808)		(1,937,848)		(4,219,083)			509,960				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/18/2023	10/11/2024	75		4,550.00		(2,053,158)		(1,625,417)		(3,696,104)			427,741				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/18/2023	10/11/2024	75		4,650.00		(1,647,108)		(1,303,961)		(3,139,615)			343,148				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/25/2023	10/18/2024	50		4,390.00		(1,422,021)		(1,125,766)		(3,115,977)			296,254				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/25/2023	10/18/2024	50		4,480.00		(1,178,821)		(933,233)		(2,759,473)			245,588				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/25/2023	10/18/2024	75		4,600.00		(1,330,533)		(1,053,339)		(3,454,583)			277,194				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/25/2023	10/18/2024	75		4,690.00		(1,044,933)		(827,239)		(2,967,408)			217,694				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/01/2023	10/25/2024	50		4,240.00		(1,860,171)		(1,606,511)		(3,753,761)			253,660				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/01/2023	10/25/2024	50		4,330.00		(1,587,071)		(1,370,652)		(3,382,740)			216,419				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/01/2023	10/25/2024	75		4,450.00		(1,873,833)		(1,618,311)		(4,353,164)			255,523				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/01/2023	10/25/2024	75		4,540.00		(1,528,458)		(1,320,032)		(3,831,627)			208,426				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/08/2023	11/01/2024	75		4,400.00		(2,699,808)		(2,362,332)		(4,686,629)			337,476				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/08/2023	11/01/2024	75		4,470.00		(2,369,883)		(2,073,648)		(4,273,339)			296,235				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/08/2023	11/01/2024	50		4,540.00		(1,370,971)		(1,199,599)		(2,580,356)			171,371				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/15/2023	11/08/2024	75		4,460.00		(3,085,308)		(2,699,645)		(4,368,939)			385,664				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/15/2023	11/08/2024	50		4,560.00		(1,725,121)		(1,509,480)		(2,531,027)			215,640				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/15/2023	11/08/2024	75		4,660.00		(2,122,458)		(1,857,151)		(3,249,638)			265,307				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/15/2023	11/08/2024	25		4,770.00		(552,008)		(483,007)		(894,802)			69,001				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/22/2023	11/15/2024	25		4,540.00		(986,333)		(863,041)		(1,315,820)			123,292				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/22/2023	11/15/2024	75		4,620.00		(2,564,883)		(2,244,273)		(3,504,629)			320,610				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/22/2023	11/15/2024	100		4,720.00		(2,802,846)		(2,452,490)		(3,969,431)			350,356				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/22/2023	11/15/2024	50		4,850.00		(1,040,721)		(910,630)		(1,562,980)			130,090				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/29/2023	11/22/2024	50		4,650.00		(1,641,471)		(1,436,287)		(2,253,338)			205,184				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/29/2023	11/22/2024	50		4,740.00		(1,368,171)		(1,197,149)		(1,942,453)			171,021				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/29/2023	11/22/2024	100		4,850.00		(2,129,346)		(1,863,178)		(3,178,121)			266,168				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/29/2023	11/22/2024	25		4,980.00		(379,133)		(331,741)		(608,893)			47,392				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/01/2023	01/05/2024	50		4,625.00		(282,075)		(141,037)		(770,284)			141,037				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/01/2023	01/05/2024	50		4,650.00		(222,128)		(111,064)		(648,934)			111,064				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/05/2023	01/05/2024	50		4,625.00		(227,421)		(113,710)		(770,284)			113,710				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/05/2023	01/05/2024	50		4,650.00		(174,421)		(87,210)		(648,934)			87,210				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/06/2023	11/29/2024	50		4,660.00		(1,615,121)		(1,541,706)		(2,239,126)			73,415				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/06/2023	11/29/2024	50		4,750.00		(1,345,021)		(1,283,883)		(1,930,816)			61,137				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/06/2023	11/29/2024	75		4,860.00		(1,568,433)		(1,497,141)		(2,371,122)			71,292				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/06/2023	11/29/2024	25		5,000.00		(361,483)		(345,052)		(593,784)			16,431				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/08/2023	01/12/2024	50		4,625.00		(290,453)		(145,226)		(809,743)			145,226				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/08/2023	01/12/2024	50		4,650.00		(229,953)		(114,976)		(694,949)			114,976				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/08/2023	01/12/2024	50		4,625.00		(298,069)		(149,034)		(809,743)			149,034				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/08/2023	01/12/2024	50		4,650.00		(236,475)		(118,237)		(694,949)			118,237				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/12/2023	01/12/2024	25		4,625.00		(180,394)		(90,197)		(404,872)			90,197				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/12/2023	01/12/2024	25		4,650.00		(143,294)		(71,647)		(347,474)			71,647				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/12/2023	01/12/2024	100		4,675.00		(444,191)		(425,683)		(1,167,932)			18,508				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/13/2023	12/06/2024	50		4,680.00		(1,806,421)		(1,731,153)		(2,193,388)			75,268				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/13/2023	12/06/2024	50		4,770.00		(1,521,671)		(1,458,268)		(1,889,862)			63,403				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/13/2023	12/06/2024	100		4,880.00		(2,402,246)		(2,302,152)		(3,092,519)			100,094				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/13/2023	12/06/2024	25		5,010.00		(435,108)		(416,978)		(593,630)			18,129				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/13/2023	01/12/2024	25		4,625.00		(276,208)		(138,104)		(404,872)			138,104				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/13/2023	01/12/2024	25		4,650.00		(230,933)		(115,466)		(347,474)			115,466				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/13/2023	01/12/2024	50		4,675.00		(376,521)		(188,260)		(583,966)			188,260				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/15/2023	01/19/2024	100		4,725.00		(620,346)		(310,173)		(852,133)			310,173				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/15/2023	01/19/2024	100		4,750.00		(489,846)		(244,923)		(671,043)			244,923				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/18/2023	01/19/2024	100		4,775.00		(524,546)		(262,273)		(507,952)			262,273				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/20/2023	12/13/2024	25		4,730.00		(1,016,258)		(973,914)		(1,023,357)			42,344				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/20/2023	12/13/2024	75		4,830.00		(2,560,908)		(2,454,204)		(2,584,842)			106,705				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/20/2023	12/13/2024	100		4,940.00		(2,753,946)		(2,639,198)		(2,797,410)			114,748				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/20/2023	12/13/2024	25		5,090.00		(490,683)		(470,238)		(509,910)			20,445				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/20/2023	01/19/2024	150		4,775.00		(700,122)		(350,061)		(761,929)			350,061				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/22/2023	01/26/2024	100		4,800.00		(594,725)		(297,363)		(453,529)			297,363				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/22/2023	01/26/2024	100		4,825.00		(477,149)		(238,575)		(329,642)			238,575				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/27/2023	01/26/2024	50		4,800.00		(306,021)		(153,010)		(226,764)			153,010				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/27/2023	01/26/2024	50		4,825.00		(240,371)		(120,185)		(164,821)			120,185				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/28/2023	12/20/2024	50		4,840.00		(1,788,921)		(1,714,382)		(1,716,994)			74,538				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/28/2023	12/20/2024	50		4,930.00		(1,511,221)		(1,448,253)		(1,451,570)			62,968				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/28/2023	12/20/2024	125		5,055.00		(2,901,434)		(2,780,541)		(2,813,212)			120,893				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/28/2023	12/20/2024	25		5,190.00		(418,458)		(401,022)		(417,773)			17,436				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/29/2023	02/02/2024	50		4,850.00		(175,358)		(131,518)		(164,377)			43,839				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/29/2023	02/02/2024	50		4,875.00		(133,909)		(100,431)		(121,183)			33,477				
0649999999 - Written Options - Hedging Other - Call Options and Warrants											(304,648,756)		(154,407,117)	XXX	(538,347,050)			150,241,640			XXX	XXX
Written Options - Hedging Other - Put Options																						
Written Options - Hedging Other - Caps																						
Written Options - Hedging Other - Floors																						
Written Options - Hedging Other - Collars																						
Written Options - Hedging Other - Other																						
0709999999 - Written Options - Hedging Other - Subtotal - Hedging Other											(304,648,756)		(154,407,117)	XXX	(538,347,050)			150,241,640			XXX	XXX
Written Options - Replications - Call Options and Warrants																						
Written Options - Replications - Put Options																						
Written Options - Replications - Caps																						
Written Options - Replications - Floors																						
Written Options - Replications - Collars																						
Written Options - Replications - Other																						
Written Options - Income Generation - Call Options and Warrants																						
Written Options - Income Generation - Put Options																						
Written Options - Income Generation - Caps																						
Written Options - Income Generation - Floors																						
Written Options - Income Generation - Collars																						
Written Options - Income Generation - Other																						
Written Options - Other - Call Options and Warrants																						
Written Options - Other - Put Options																						
Written Options - Other - Caps																						
Written Options - Other - Floors																						
Written Options - Other - Collars																						
Written Options - Other - Other																						
0929999999 - Written Options - Total Written Options - Subtotal - Call Options and Warrants											(304,648,756)		(154,407,117)	XXX	(538,347,050)			150,241,640			XXX	XXX
0989999999 - Written Options - Total Written Options - Subtotal - Total Written Options											(304,648,756)		(154,407,117)	XXX	(538,347,050)			150,241,640			XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Total Return																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Total Return																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Swaps - Hedging Other - Interest Rate																						
Swaps - Hedging Other - Credit Default																						
Swaps - Hedging Other - Foreign Exchange																						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
Swaps - Hedging Other - Total Return																						
Swaps - Hedging Other - Other																						
SWP: OIS 2.638000 8/1/2025			Equity/Index	CME-	07/28/2022	08/01/2025		50,000,000	2.64/(SOFR)			(1,025,805)	(1,284,301)		(1,284,301)	605,956				315,414		
SWP: OIS 2.990000 8/9/2025			Equity/Index	CME-	08/05/2022	08/09/2025		30,000,000	5.09/(SOFR)			(640,557)	(612,016)		(612,016)	267,945				190,547		
SWP: OIS 3.231000 8/26/2025			Equity/Index	CME-	08/24/2022	08/26/2025		20,000,000	3.23/(SOFR)			(378,968)	(332,908)		(332,908)	135,310				128,852		
FSWP: OIS 0.719500 10/12/2024			Equity/Index	CME-	04/20/2023	10/12/2024		78,000,000	0.72/(SOFR)			1,796,587	2,720,268		2,720,268	2,720,268				346,429		
SWP: OIS 2.262500 4/1/2024			Equity/Index	CME-	03/30/2022	04/01/2024		6,250,000	2.26/(SOFR)			(179,318)	(50,895)		(50,895)	142,887				15,859		
1159999999 - Swaps - Hedging Other - Other												(428,062)	440,147	XXX	440,147	3,872,366				997,101	XXX	XXX
1169999999 - Swaps - Hedging Other - Subtotal - Hedging Other												(428,062)	440,147	XXX	440,147	3,872,366				997,101	XXX	XXX
Swaps - Replication - Interest Rate																						
Swaps - Replication - Credit Default																						
Swaps - Replication - Foreign Exchange																						
Swaps - Replication - Total Return																						
Swaps - Replication - Other																						
Swaps - Income Generation - Interest Rate																						
Swaps - Income Generation - Credit Default																						
Swaps - Income Generation - Foreign Exchange																						
Swaps - Income Generation - Total Return																						
Swaps - Income Generation - Other																						
Swaps - Other - Interest Rate																						
Swaps - Other - Credit Default																						
Swaps - Other - Foreign Exchange																						
Swaps - Other - Total Return																						
Swaps - Other - Other																						
1399999999 - Swaps - Total Swaps - Subtotal - Other												(428,062)	440,147	XXX	440,147	3,872,366				997,101	XXX	XXX
1409999999 - Swaps - Total Swaps - Subtotal - Total Swaps												(428,062)	440,147	XXX	440,147	3,872,366				997,101	XXX	XXX
Forwards - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																						
Forwards - Hedging Effective																						
Forwards - Hedging Other																						
EUR/USDFX/FWRD	FX Bonds	D1	Currency	BARDV-	12/12/2023	01/17/2024		6,330,000					(157,550)		(157,550)		(157,550)					
EUR/USDFX/FWRD	FX Bonds	D1	Currency	UBSDV-	10/24/2023	04/26/2024		6,813,000					(258,597)		(258,597)		(258,597)					
EUR/USDFX/FWRD	FX Bonds	D1	Currency	CITIDV-	11/20/2023	04/26/2024		625,000					(2,725)		(2,725)		(2,725)					
EUR/USDFX/FWRD	FX Bonds	D1	Currency	UBSDV-	10/24/2023	04/26/2024		1,858,000					(70,523)		(70,523)		(70,523)					
EUR/USDFX/FWRD	FX Bonds	D1	Currency	CITIDV-	11/20/2023	04/26/2024		172,000					(750)		(750)		(750)					
EUR/USDFX/FWRD	FX Bonds	D1	Currency	UBSDV-	10/24/2023	04/26/2024		2,477,000					(94,018)		(94,018)		(94,018)					
EUR/USDFX/FWRD	FX Bonds	D1	Currency	CITIDV-	11/20/2023	04/26/2024		228,000					(39,279)		(39,279)		(39,279)					
GBP/USDFX/FWRD	FX Bonds	D1	Currency	BARDV-	12/12/2023	01/17/2024		21,675,000					(375,368)		(375,368)		(375,368)					
GBP/USDFX/FWRD	FX Bonds	D1	Currency	BARDV-	12/12/2023	01/17/2024		2,814,000					(48,733)		(48,733)		(48,733)					
1439999999 - Forwards - Hedging Other													(1,047,541)	XXX	(1,047,541)		(1,047,541)				XXX	XXX
Forwards - Replication																						
Forwards - Income Generation																						
Forwards - Other																						
1479999999 - Forwards - Subtotal - Forwards													(1,047,541)	XXX	(1,047,541)		(1,047,541)				XXX	XXX
SSAP No. 108 Adjustments - Offset to VM-21																						
SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																						
1509999999 SSAP No. 108 Adjustments - Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999 Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108														XXX							XXX	XXX
1699999999 Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108														XXX							XXX	XXX
1709999999 Subtotal - Hedging Other										101,827,476	536,686,824	(428,062)	356,732,130	XXX	724,231,082	3,872,366	(1,047,541)	(262,139,055)		997,101	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										101,827,476	536,686,824	(428,062)	356,732,130	XXX	724,231,082	3,872,366	(1,047,541)	(262,139,055)		997,101	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 A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Options - Hedging Effective – Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																								
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options																								
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps																								
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors																								
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars																								
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																								
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																								
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options																								
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps																								
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors																								
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars																								
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																								
Purchased Options - Hedging Other - Call Options and Warrants																								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	01/05/2022	01/05/2023	01/05/2023	EXPIRATION	4,787		4,700.58	265,500								(3,569)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	01/05/2022	01/05/2023	01/05/2023	EXPIRATION	5,531		4,700.58	444,600								(5,976)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/11/2022	01/06/2023	01/06/2023	EXPIRATION	150		4,740.00	4,988,929								(207,872)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	01/12/2022	01/12/2023	01/12/2023	EXPIRATION	2,010		4,726.35	104,500								(3,371)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	01/12/2022	01/12/2023	01/12/2023	EXPIRATION	2,327		4,726.35	193,600								(6,245)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/18/2022	01/13/2023	01/13/2023	EXPIRATION	150		4,680.00	4,690,579								(195,441)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2022	01/19/2023	01/19/2023	EXPIRATION	2,427		4,532.76	113,300								(5,787)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2022	01/19/2023	01/19/2023	EXPIRATION	2,537		4,532.76	193,200								(9,868)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/25/2022	01/20/2023	01/20/2023	EXPIRATION	175		4,540.00	5,141,591								(214,233)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	01/26/2022	01/26/2023	01/26/2023	EXPIRATION	2,069		4,349.93	92,700								(6,479)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	01/26/2022	01/26/2023	01/26/2023	EXPIRATION	3,103		4,349.93	197,100								(13,776)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/01/2022	01/27/2023	01/27/2023	EXPIRATION	200		4,360.00	9,246,905								(420,314)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	02/02/2022	02/02/2023	02/02/2023	EXPIRATION	2,615		4,589.38	127,200								(11,357)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	02/02/2022	02/02/2023	02/02/2023	EXPIRATION	3,377		4,589.38	257,300								(22,973)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/07/2022	02/17/2023	02/17/2023	EXPIRATION	50		4,600.00	1,642,720								(205,340)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/08/2022	02/03/2023	02/03/2023	EXPIRATION	200		4,500.00	7,544,105								(943,013)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	02/09/2022	02/09/2023	02/09/2023	EXPIRATION	2,943		4,587.18	143,100								(15,758)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	02/09/2022	02/09/2023	02/09/2023	EXPIRATION	3,379		4,587.18	240,250								(26,456)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/15/2022	02/10/2023	02/10/2023	EXPIRATION	150		4,520.00	5,064,080								(633,010)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	02/16/2022	02/16/2023	02/16/2023	EXPIRATION	2,570		4,475.01	121,900								(15,963)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	02/16/2022	02/16/2023	02/16/2023	EXPIRATION	3,017		4,475.01	224,100								(29,346)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/17/2022	02/17/2023	01/24/2023	EXERCISE	25		4,500.00	822,542		152,458						(102,818)	152,458			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/22/2022	02/17/2023	02/17/2023	EXPIRATION	200		4,420.00	6,193,505								(774,188)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	02/23/2022	02/23/2023	02/23/2023	EXPIRATION	2,840		4,225.50	123,600								(18,761)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	02/23/2022	02/23/2023	02/23/2023	EXPIRATION	3,077		4,225.50	208,000								(31,571)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/01/2022	02/24/2023	02/24/2023	EXPIRATION	225		4,290.00	8,940,717								(1,219,189)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	03/02/2022	03/02/2023	03/02/2023	EXPIRATION	3,534		4,386.54	158,100								(27,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	03/02/2022	03/02/2023	03/02/2023	EXPIRATION	3,648		4,386.54	240,000								(41,290)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/08/2022	03/03/2023	03/03/2023	EXPIRATION	200		4,360.00	6,351,705								(1,323,272)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	03/09/2022	03/09/2023	03/09/2023	EXPIRATION	3,506		4,277.88	154,500								(29,488)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	03/09/2022	03/09/2023	03/09/2023	EXPIRATION	3,039		4,277.88	196,300								(37,466)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/16/2022	03/10/2023	03/10/2023	EXPIRATION	200		4,250.00	8,952,305								(1,865,064)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	03/16/2022	03/16/2023	03/16/2023	EXPIRATION	4,130		4,357.86	190,800								(40,006)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	03/16/2022	03/16/2023	03/16/2023	EXPIRATION	3,442		4,357.86	255,000								(53,468)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/17/2022	03/17/2023	03/17/2023	EXPIRATION	25		4,400.00	920,042								(191,676)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/22/2022	03/17/2023	03/17/2023	EXPIRATION	225		4,320.00	11,242,692								(2,342,228)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/23/2022	03/17/2023	03/17/2023	EXPIRATION	25		4,500.00	914,842								(190,592)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	03/23/2022	03/23/2023	03/23/2023	EXPIRATION	3,815		4,456.24	183,600								(41,952)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	03/23/2022	03/23/2023	03/23/2023	EXPIRATION	3,927		4,456.24	283,500								(64,778)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/29/2022	03/24/2023	03/24/2023	EXPIRATION	225		4,490.00	10,314,117								(2,148,774)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/05/2022	03/31/2023	03/31/2023	EXPIRATION	200		4,560.00	7,799,505								(1,772,615)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	04/06/2022	04/06/2023	04/06/2023	EXPIRATION	7,141		4,481.15	348,800								(93,013)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	04/06/2022	04/06/2023	04/06/2023	EXPIRATION	6,918		4,481.15	527,000								(140,533)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/08/2022	01/20/2023	01/20/2023	EXPIRATION	50		4,200.00	2,735,724								(151,985)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/08/2022	01/20/2023	01/20/2023	EXPIRATION	25		4,300.00	1,192,043								(66,225)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/13/2022	04/06/2023	04/06/2023	EXPIRATION	225		4,520.00	7,777,242								(2,268,362)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	04/13/2022	04/13/2023	04/13/2023	EXPIRATION	3,936		4,446.59	183,750								(52,573)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	04/13/2022	04/13/2023	04/13/2023	EXPIRATION	4,385		4,446.59	302,250								(86,477)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/19/2022	04/14/2023	04/14/2023	EXPIRATION	275		4,420.00	11,469,842								(3,345,371)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	04/20/2022	04/20/2023	04/20/2023	EXPIRATION	5,158		4,459.45	241,500								(73,792)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	04/20/2022	04/20/2023	04/20/2023	EXPIRATION	5,606		4,459.45	402,500								(122,986)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/26/2022	04/21/2023	04/21/2023	EXPIRATION	200		4,410.00	6,162,305								(1,797,339)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	04/27/2022	04/27/2023	04/27/2023	EXPIRATION	4,541		4,183.96	190,000								(61,750)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	04/27/2022	04/27/2023	04/27/2023	EXPIRATION	4,183		4,183.96	253,750								(82,469)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/03/2022	04/28/2023	04/28/2023	EXPIRATION	225		4,260.00	8,183,142								(2,603,727)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	05/04/2022	05/04/2023	05/04/2023	EXPIRATION	3,139		4,300.17	130,950								(45,058)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	05/04/2022	05/04/2023	05/04/2023	EXPIRATION	4,186		4,300.17	259,200								(89,187)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/10/2022	05/05/2023	05/03/2023	EXERCISE	100		4,170.00	3,101,052		37,745						(1,162,895)	37,745			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/10/2022	05/05/2023	05/05/2023	EXPIRATION	125		4,170.00	3,876,315								(1,453,618)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	05/11/2022	05/11/2023	05/11/2023	EXPIRATION	3,939		3,935.18	134,850								(48,938)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	05/11/2022	05/11/2023	05/11/2023	EXPIRATION	3,558		3,935.18	187,600								(68,081)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/17/2022	05/12/2023	05/12/2023	EXERCISE	225		3,980.00	10,065,717		3,241,775						(3,774,644)	3,241,775			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	05/18/2022	05/18/2023	05/18/2023	EXPIRATION	4,970		3,923.68	173,550								(66,248)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	05/18/2022	05/18/2023	05/18/2023	EXPIRATION	4,588		3,923.68	239,400								(91,384)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/23/2022	05/19/2023	05/18/2023	EXERCISE	25		4,000.00	950,042		424,958						(356,266)	424,958			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/24/2022	05/19/2023	05/19/2023	EXERCISE	225		3,960.00	8,139,042		5,219,525						(3,052,141)	5,219,525			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	05/25/2022	05/25/2023	05/25/2023	EXPIRATION	4,901		3,978.73	156,000								(62,484)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	05/25/2022	05/25/2023	05/25/2023	EXPIRATION	4,524		3,978.73	232,200								(93,005)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/26/2022	05/19/2023	05/18/2023	EXERCISE	25		4,025.00	1,050,042		357,458						(393,766)	357,458			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/31/2022	05/26/2023	05/26/2023	EXERCISE	150		4,000.00	7,502,480		3,081,725						(3,126,033)	3,081,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	06/01/2022	06/01/2023	06/01/2023	EXPIRATION	2,438		4,101.23	87,000								(36,492)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	06/01/2022	06/01/2023	06/01/2023	EXPIRATION	3,170		4,101.23	165,100								(69,250)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/07/2022	06/02/2023	05/31/2023	EXERCISE	200		4,150.00	7,665,905		748,383						(3,513,540)	748,383			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	06/08/2022	06/08/2023	06/08/2023	EXPIRATION	3,523		4,115.77	139,200								(61,093)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	06/08/2022	06/08/2023	06/08/2023	EXPIRATION	3,523		4,115.77	207,350								(91,004)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/14/2022	06/09/2023	06/05/2023	EXERCISE	100		4,080.00	2,281,352		2,150,133						(1,045,620)	2,150,133			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/14/2022	06/09/2023	06/09/2023	EXERCISE	100		4,080.00	2,281,352		2,188,575						(1,045,620)	2,188,575			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/14/2022	06/16/2023	06/14/2023	EXERCISE	25		3,750.00	992,542		1,589,560						(454,915)	1,589,560			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/15/2022	06/16/2023	06/23/2023	EXERCISE	25		3,750.00	1,019,542		1,589,560						(467,290)	1,589,560			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	06/15/2022	06/15/2023	06/15/2023	EXPIRATION	3,430		3,789.99	123,500								(56,604)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	06/15/2022	06/15/2023	06/15/2023	EXPIRATION	4,222		3,789.99	227,200								(104,133)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/21/2022	06/16/2023	06/16/2023	EXERCISE	200		3,740.00	8,144,505		13,391,775						(3,732,898)	13,391,775			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/21/2022	07/21/2023	06/20/2023	EXERCISE	25		3,700.00	1,130,042		1,764,383						(565,021)	1,764,383			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2022	06/22/2023	06/22/2023	EXPIRATION	4,255		3,759.89	144,000								(68,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2022	06/22/2023	06/22/2023	EXPIRATION	3,724		3,759.89	201,600								(96,320)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/28/2022	06/23/2023	06/23/2023	EXERCISE	225		3,750.00	10,330,092		13,462,400						(4,734,626)	13,462,400			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/28/2022	04/21/2023	04/20/2023	EXERCISE	25		3,850.00	853,792		709,958						(298,827)	709,958			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	07/06/2022	07/06/2023	07/06/2023	EXPIRATION	7,022		3,845.08	251,100								(129,600)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/06/2022	07/06/2023	07/06/2023	EXPIRATION	5,852		3,845.08	344,250								(177,677)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/05/2022	06/30/2023	06/30/2023	EXERCISE	250		3,830.00	9,349,380		15,509,475						(5,064,247)	15,509,475			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/12/2022	07/07/2023	07/07/2023	EXERCISE	175		3,860.00	6,888,967		9,431,600						(3,731,524)	9,431,600			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	07/13/2022	07/13/2023	07/13/2023	EXPIRATION	3,288		3,801.78	118,750								(63,844)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/13/2022	07/13/2023	07/13/2023	EXPIRATION	3,025		3,801.78	181,700								(97,688)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/14/2022	07/21/2023	06/20/2023	EXERCISE	25		3,800.00	995,467		4,568,958						(539,212)	4,568,958			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/19/2022	07/14/2023	07/14/2023	EXERCISE	250		3,820.00	11,453,630		17,135,475						(6,204,049)	17,135,475			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	07/20/2022	07/20/2023	07/20/2023	EXPIRATION	3,283		3,959.90	124,800								(69,110)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/20/2022	07/20/2023	07/20/2023	EXPIRATION	3,535		3,959.90	222,600								(123,268)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/21/2022	01/20/2023	01/13/2023	EXERCISE	25		3,900.00	802,809		236,783						(66,901)	236,783			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/25/2022	08/18/2023	06/28/2023	EXERCISE	25		3,950.00	1,055,042		1,126,136						(608,678)	1,126,136			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/26/2022	07/21/2023	07/21/2023	EXERCISE	200		3,940.00	7,837,305		11,926,775						(4,245,207)	11,926,775			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	07/27/2022	07/27/2023	07/27/2023	EXPIRATION	2,858		4,023.61	109,250								(62,554)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/27/2022	07/27/2023	07/27/2023	EXPIRATION	2,610		4,023.61	160,650								(91,985)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/02/2022	07/28/2023	07/28/2023	EXERCISE	200		4,010.00	9,701,505		11,444,575						(6,063,441)	11,444,575			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/03/2022	02/17/2023	02/17/2023	EXPIRATION	25		4,050.00	887,542								(232,452)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/03/2022	08/18/2023	06/28/2023	EXERCISE	25		3,950.00	1,377,542		1,126,136						(860,964)	1,126,136			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/09/2022	08/04/2023	08/04/2023	EXERCISE	200		4,140.00	8,121,505		6,760,575						(5,075,941)	6,760,575			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/16/2022	08/11/2023	08/11/2023	EXERCISE	200		4,180.00	10,018,505		5,680,975						(6,261,566)	5,680,975			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/18/2022	03/17/2023	02/16/2023	EXERCISE	50		4,225.00	1,710,830		176,920						(611,011)	176,920			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/23/2022	08/18/2023	08/17/2023	EXERCISE	75		4,290.00	2,510,364		620,133						(1,568,978)	620,133			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/23/2022	08/18/2023	08/18/2023	EXERCISE	125		4,290.00	4,183,941		996,350						(2,614,963)	996,350			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/30/2022	08/25/2023	08/25/2023	EXERCISE	200		4,180.00	6,274,505		4,514,175						(3,921,566)	4,514,175			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/31/2022	08/18/2023	06/28/2023	EXERCISE	25		3,950.00	1,065,292		1,126,136						(710,195)	1,126,136			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2022	08/03/2023	08/03/2023	EXPIRATION	3,129		4,155.17	123,500								(73,038)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	08/03/2022	08/03/2023	08/03/2023	EXPIRATION	2,647		4,155.17	182,600								(107,989)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	08/10/2022	08/10/2023	08/10/2023	EXPIRATION	2,613		4,210.24	106,700								(65,110)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	08/10/2022	08/10/2023	08/10/2023	EXPIRATION	2,850		4,210.24	205,200								(125,216)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	08/17/2022	08/17/2023	08/17/2023	EXPIRATION	3,042		4,274.04	126,100								(79,321)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	08/17/2022	08/17/2023	08/17/2023	EXPIRATION	3,042		4,274.04	210,600								(132,474)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	08/24/2022	08/24/2023	08/24/2023	EXPIRATION	2,898		4,140.77	120,000								(77,742)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	08/24/2022	08/24/2023	08/24/2023	EXPIRATION	2,657		4,140.77	179,300								(116,159)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/06/2022	09/01/2023	09/01/2023	EXERCISE	200		3,990.00	7,398,105		10,515,375						(5,240,324)	10,515,375			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/07/2022	09/15/2023	09/14/2023	EXERCISE	25		3,925.00	1,138,792		1,437,461						(806,645)	1,437,461			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/13/2022	09/08/2023	09/08/2023	EXERCISE	200		3,960.00	8,819,705		9,949,775						(6,247,291)	9,949,775			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/14/2022	09/15/2023	09/14/2023	EXERCISE	25		3,925.00	1,113,792		1,437,461						(788,936)	1,437,461			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/15/2022	09/15/2023	09/14/2023	EXERCISE	25		3,925.00	1,025,567		1,437,461						(726,444)	1,437,461			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/20/2022	09/15/2023	09/15/2023	EXERCISE	250		3,970.00	8,933,380		12,007,975						(6,327,811)	12,007,975			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/27/2022	09/22/2023	09/22/2023	EXERCISE	200		3,810.00	6,614,105		10,201,175						(4,684,991)	10,201,175			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/29/2022	10/20/2023	10/19/2023	EXERCISE	25		3,600.00	1,144,542		1,750,758						(836,396)	1,750,758			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/07/2022	09/07/2023	09/07/2023	EXPIRATION	5,653		3,979.87	211,500								(145,113)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	09/07/2022	09/07/2023	09/07/2023	EXPIRATION	5,025		3,979.87	318,000								(218,183)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	09/14/2022	09/14/2023	09/14/2023	EXPIRATION	3,548		3,946.01	130,200								(91,863)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	09/14/2022	09/14/2023	09/14/2023	EXPIRATION	2,661		3,946.01	180,600								(127,423)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/21/2022	09/21/2023	09/21/2023	EXPIRATION	3,958		3,789.93	135,000								(97,875)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	09/21/2022	09/21/2023	09/21/2023	EXERCISE	3,166		3,789.93	190,800		244,516						(138,330)	244,516			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/28/2022	09/28/2023	09/28/2023	EXPIRATION	3,496		3,719.04	109,200								(81,293)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	09/28/2022	09/28/2023	09/28/2023	EXPIRATION	3,361		3,719.04	210,000								(156,333)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/04/2022	09/29/2023	09/27/2023	EXERCISE	100		3,660.00	4,930,052		6,136,183						(3,809,586)	6,136,183			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/04/2022	09/29/2023	09/28/2023	EXERCISE	150		3,660.00	7,395,078		9,672,370						(5,714,378)	9,672,370			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/11/2022	10/06/2023	10/06/2023	EXERCISE	225		3,720.00	8,375,517		13,241,225						(6,598,892)	13,241,225			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/12/2022	04/21/2023	04/20/2023	EXERCISE	25		3,600.00	733,792		1,334,958						(428,046)	1,334,958			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/18/2022	10/13/2023	10/13/2023	EXERCISE	225		3,630.00	10,885,392		15,700,025						(8,576,370)	15,700,025			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/25/2022	10/20/2023	10/20/2023	EXERCISE	250		3,670.00	13,920,630		13,853,975						(10,967,769)	13,853,975			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/25/2022	12/15/2023	12/14/2023	EXERCISE	25		3,800.00	1,293,792		2,276,210						(1,062,758)	2,276,210			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	10/05/2022	10/05/2023	10/05/2023	EXPIRATION	3,436		3,783.28	104,000								(79,156)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	10/05/2022	10/05/2023	10/05/2023	EXPIRATION	3,304		3,783.28	196,250								(149,368)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	10/12/2022	10/12/2023	10/12/2023	EXPIRATION	3,215		3,577.03	90,850								(70,913)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	10/12/2022	10/12/2023	10/12/2023	EXPIRATION	3,075		3,577.03	158,400								(123,640)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2022	10/19/2023	10/19/2023	EXPIRATION	3,383		3,695.16	97,500								(78,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	10/19/2022	10/19/2023	10/19/2023	EXPIRATION	3,518		3,695.16	180,700								(144,560)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2022	10/26/2023	10/26/2023	EXPIRATION	3,916		3,830.68	121,500								(99,563)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	10/26/2022	10/26/2023	10/26/2023	EXPIRATION	3,002		3,830.68	177,100								(145,124)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/01/2022	10/27/2023	10/27/2023	EXERCISE	225		3,810.00	10,399,165		6,915,800						(8,981,097)	6,915,800			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/02/2022	12/15/2023	12/14/2023	EXERCISE	25		3,800.00	1,207,542		2,276,210						(1,068,210)	2,276,210			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/08/2022	11/03/2023	11/03/2023	EXERCISE	200		3,790.00	9,425,703		11,366,775						(8,247,490)	11,366,775			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/15/2022	11/10/2023	11/10/2023	EXERCISE	225		3,860.00	12,026,590		12,492,875						(10,523,266)	12,492,875			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/17/2022	11/17/2023	11/16/2023	EXERCISE	25		3,900.00	1,152,170		1,498,583						(1,008,149)	1,498,583			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/22/2022	11/17/2023	11/17/2023	EXERCISE	250		3,960.00	11,206,627		13,850,475						(9,805,799)	13,850,475			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/23/2022	06/16/2023	06/14/2023	EXERCISE	25		3,950.00	876,042		1,091,258						(730,035)	1,091,258			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/29/2022	11/24/2023	11/24/2023	EXERCISE	200		4,000.00	8,131,103		11,186,775						(7,114,715)	11,186,775			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	11/02/2022	11/02/2023	11/02/2023	EXPIRATION	3,059		3,759.69	88,550								(74,284)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	11/02/2022	11/02/2023	11/02/2023	EXPIRATION	3,059		3,759.69	162,150								(136,026)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	11/09/2022	11/09/2023	11/09/2023	EXPIRATION	3,201		3,748.57	96,000								(82,400)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	11/09/2022	11/09/2023	11/09/2023	EXERCISE	3,068		3,748.57	182,850		216,142						(156,946)	216,142			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	11/16/2022	11/16/2023	11/16/2023	EXPIRATION	2,905		3,958.79	101,200								(88,831)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	11/16/2022	11/16/2023	11/16/2023	EXPIRATION	3,031		3,958.79	186,000								(163,267)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	11/23/2022	11/23/2023	11/23/2023	EXPIRATION	2,980		4,027.26	115,200								(103,360)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BNP-	11/23/2022	11/23/2023	11/23/2023	EXPIRATION	3,104		4,027.26	207,502								(190,210)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/06/2022	12/01/2023	11/28/2023	EXERCISE	50		4,040.00	1,884,376		2,539,721						(1,805,860)	2,539,721			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/06/2022	12/01/2023	12/01/2023	EXERCISE	150		4,040.00	5,653,127		8,319,425						(5,417,580)	8,319,425			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/08/2022	01/06/2023	01/06/2023	EXPIRATION	150		4,000.00	1,160,067								(1,107,337)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/13/2022	12/08/2023	12/05/2023	EXERCISE	225		3,980.00	10,166,515		14,048,300						(9,742,910)	14,048,300			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/16/2022	01/13/2023	01/04/2023	EXERCISE	100		3,900.00	707,351		466,611						(353,676)	466,611			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/16/2022	01/13/2023	01/06/2023	EXERCISE	50		3,900.00	353,676		243,071						(176,838)	243,071			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/16/2022	01/13/2023	01/09/2023	EXERCISE	50		3,900.00	353,676		370,471						(176,838)	370,471			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/20/2022	12/15/2023	12/15/2023	EXERCISE	250		3,945.00	8,762,377		19,354,725						(8,397,278)	19,354,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/21/2022	01/20/2023	01/13/2023	EXERCISE	50		3,900.00	402,526		477,771						(201,263)	477,771			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/21/2022	01/20/2023	01/18/2023	EXERCISE	50		3,900.00	402,526		309,036						(201,263)	309,036			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/21/2022	01/20/2023	01/19/2023	EXERCISE	25		3,900.00	201,263		62,143						(100,632)	62,143			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/27/2022	12/22/2023	12/22/2023	EXERCISE	300		3,830.00	12,388,951		27,738,875						(11,872,745)	27,738,875			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/28/2022	07/21/2023	07/21/2023	EXPIRATION	50		3,800.00	1,506,579								(1,398,967)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/29/2022	09/15/2023	09/14/2023	EXERCISE	25		3,800.00	937,542		1,749,957						(885,457)	1,749,957			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	12/07/2022	12/07/2023	12/07/2023	EXPIRATION	3,686		3,933.92	127,600								(119,368)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/07/2022	12/07/2023	12/07/2023	EXERCISE	7,626		3,933.92	444,000		79,077						(415,355)	79,077			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2022	12/14/2023	12/14/2023	EXPIRATION	3,129		3,995.32	113,750								(108,552)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	12/14/2022	12/14/2023	12/14/2023	EXPIRATION	3,004		3,995.32	218,400								(208,419)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2022	12/21/2023	12/21/2023	EXERCISE	3,739		3,878.44	142,100		104,425						(138,280)	104,425			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/21/2022	12/21/2023	12/21/2023	EXERCISE	2,965		3,878.44	192,050		440,963						(186,887)	440,963			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/28/2022	12/28/2023	12/28/2023	EXPIRATION	3,701		3,783.22	134,400								(133,316)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/28/2022	12/28/2023	12/28/2023	EXPIRATION	3,040		3,783.22	211,600								(209,894)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/03/2023	12/29/2023	12/27/2023	EXERCISE	75		3,830.00		3,010,463	7,172,133						(3,010,463)	7,172,133			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/03/2023	12/29/2023	12/28/2023	EXERCISE	150		3,830.00		6,020,927	14,384,322						(6,020,927)	14,384,322			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/19/2023	02/17/2023	02/17/2023	EXERCISE	150		3,900.00		1,311,924	2,686,325						(1,311,924)	2,686,325			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/26/2023	02/24/2023	02/22/2023	EXERCISE	50		3,900.00		918,226	487,220						(918,226)	487,220			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/26/2023	02/24/2023	02/23/2023	EXERCISE	50		3,900.00		918,226	367,320						(918,226)	367,320			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/26/2023	02/24/2023	02/24/2023	EXERCISE	50		3,900.00		918,226	312,920						(918,226)	312,920			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/02/2023	03/03/2023	02/27/2023	EXERCISE	100		4,000.00		2,009,453	240,630						(2,009,453)	240,630			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/02/2023	03/03/2023	02/28/2023	EXERCISE	50		4,000.00		1,004,727	105,920						(1,004,727)	105,920			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/07/2023	04/21/2023	04/21/2023	EXERCISE	25		4,050.00		440,042	208,775						(440,042)	208,775			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/08/2023	09/15/2023	04/10/2023	EXERCISE	50		4,200.00		1,168,723	871,636						(1,168,723)	871,636			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/08/2023	09/15/2023	04/13/2023	EXERCISE	100		4,200.00		2,337,446	1,917,645						(2,337,446)	1,917,645			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/08/2023	09/15/2023	05/18/2023	EXERCISE	50		4,200.00		1,168,723	825,220						(1,168,723)	825,220			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/09/2023	03/10/2023	03/03/2023	EXERCISE	25		4,100.00		206,529	32,958						(206,529)	32,958			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/09/2023	03/10/2023	03/06/2023	EXERCISE	75		4,100.00		619,588	124,383						(619,588)	124,383			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/09/2023	03/10/2023	03/10/2023	EXPIRATION	25		4,100.00		206,529							(206,529)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/16/2023	03/17/2023	03/14/2023	EXERCISE	50		4,000.00		841,127	41,620						(841,127)	41,620			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/16/2023	03/17/2023	03/16/2023	EXERCISE	50		4,000.00		841,127	15,920						(841,127)	15,920			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/16/2023	03/17/2023	03/17/2023	EXPIRATION	50		4,000.00		841,127							(841,127)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/16/2023	03/17/2023	03/08/2023	EXERCISE	50		4,075.00		559,027	82,320						(559,027)	82,320			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/16/2023	03/17/2023	03/17/2023	EXPIRATION	100		4,075.00		1,118,053							(1,118,053)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/16/2023	08/18/2023	08/16/2023	EXERCISE	25		4,150.00		587,742	710,208						(587,742)	710,208			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/23/2023	03/24/2023	03/20/2023	EXERCISE	100		4,025.00		683,852	167,840						(683,852)	167,840			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/23/2023	03/24/2023	03/21/2023	EXERCISE	25		4,025.00		170,963	71,958						(170,963)	71,958			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/23/2023	03/24/2023	03/22/2023	EXERCISE	100		4,025.00		683,852	168,978						(683,852)	168,978			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/23/2023	03/24/2023	03/24/2023	EXPIRATION	25		4,025.00		170,963							(170,963)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/02/2023	03/31/2023	03/28/2023	EXERCISE	50		3,950.00		440,927	211,670						(440,927)	211,670			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/02/2023	03/31/2023	03/29/2023	EXERCISE	25		3,950.00		220,463	205,683						(220,463)	205,683			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/02/2023	03/31/2023	03/30/2023	EXERCISE	25		3,950.00		220,463	227,708						(220,463)	227,708			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/02/2023	03/31/2023	03/31/2023	EXERCISE	50		3,950.00		440,927	796,525						(440,927)	796,525			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/08/2023	04/06/2023	04/06/2023	EXERCISE	50		3,975.00		478,380	650,075						(478,380)	650,075			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/15/2023	04/14/2023	04/14/2023	EXERCISE	100		3,925.00		866,449	2,126,375						(866,449)	2,126,375			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/23/2023	04/21/2023	04/21/2023	EXERCISE	100		3,900.00		1,228,655	2,335,175						(1,228,655)	2,335,175			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/31/2023	04/28/2023	04/21/2023	EXERCISE	25		3,950.00		453,438	453,755						(453,438)	453,755			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/31/2023	04/28/2023	04/28/2023	EXERCISE	125		3,950.00		2,267,192	2,743,475						(2,267,192)	2,743,475			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/31/2023	10/20/2023	10/19/2023	EXERCISE	25		4,050.00		748,792	626,433						(748,792)	626,433			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/05/2023	05/05/2023	05/03/2023	EXERCISE	75		4,025.00		968,515	607,063						(968,515)	607,063			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/05/2023	05/05/2023	05/05/2023	EXERCISE	75		4,025.00		968,515	834,350						(968,515)	834,350			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/13/2023	05/12/2023	05/09/2023	EXERCISE	100		4,050.00		1,494,453	771,840						(1,494,453)	771,840			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/13/2023	05/12/2023	05/10/2023	EXERCISE	25		4,050.00		373,613	145,958						(373,613)	145,958			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/13/2023	05/12/2023	05/12/2023	EXERCISE	50		4,050.00		747,226	370,375						(747,226)	370,375			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/13/2023	09/15/2023	09/15/2023	EXERCISE	25		4,000.00		817,892	1,249,957						(817,892)	1,249,957			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/20/2023	05/19/2023	05/19/2023	EXERCISE	100		4,075.00		1,168,131	1,169,775						(1,168,131)	1,169,775			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/20/2023	05/19/2023	05/19/2023	EXERCISE	100		4,125.00		813,789	669,775						(813,789)	669,775			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/21/2023	09/15/2023	09/15/2023	EXERCISE	25		4,050.00		668,792	1,000,775						(668,792)	1,000,775			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/26/2023	10/20/2023	10/20/2023	EXPIRATION	25		3,700.00		224,001							(224,001)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/26/2023	05/26/2023	05/24/2023	EXERCISE	100		4,050.00		872,097	729,054						(872,097)	729,054			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/26/2023	05/26/2023	05/26/2023	EXERCISE	50		4,050.00		436,049	777,225						(436,049)	777,225			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/26/2023	05/26/2023	05/24/2023	EXERCISE	100		4,125.00		447,039	206,583						(447,039)	206,583			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/26/2023	05/26/2023	05/26/2023	EXERCISE	50		4,125.00		223,520	402,225						(223,520)	402,225			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/12/2023	06/02/2023	05/30/2023	EXERCISE	100		4,025.00		1,179,053	1,849,845						(1,179,053)	1,849,845			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/12/2023	06/02/2023	06/02/2023	EXERCISE	50		4,025.00		589,527	1,286,825						(589,527)	1,286,825			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/12/2023	06/02/2023	05/30/2023	EXERCISE	100		4,125.00		238,693	448,665						(238,693)	448,665			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/12/2023	06/02/2023	05/31/2023	EXERCISE	50		4,125.00		477,387	551,641						(477,387)	551,641			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/12/2023	06/09/2023	06/09/2023	EXERCISE	200		4,050.00		2,211,705	4,977,175						(2,211,705)	4,977,175			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/23/2023	06/16/2023	06/09/2023	EXERCISE	125		4,075.00		1,891,317	2,906,178						(1,891,317)	2,906,178			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/23/2023	06/16/2023	06/12/2023	EXERCISE	75		4,125.00		828,640	1,612,383						(828,640)	1,612,383			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/23/2023	06/16/2023	06/16/2023	EXERCISE	50		4,125.00		552,427	1,422,925						(552,427)	1,422,925			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/24/2023	11/17/2023	11/16/2023	EXERCISE	25		4,000.00		830,542	1,248,958						(830,542)	1,248,958			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/26/2023	06/23/2023	06/16/2023	EXERCISE	100		4,075.00		1,765,773	3,618,645						(1,765,773)	3,618,645			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/26/2023	06/23/2023	06/23/2023	EXERCISE	100		4,075.00		1,765,773	2,733,275						(1,765,773)	2,733,275			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/26/2023	06/23/2023	06/16/2023	EXERCISE	100		4,150.00		1,158,752	2,870,645						(1,158,752)	2,870,645			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/26/2023	06/23/2023	06/23/2023	EXERCISE	100		4,150.00		1,158,752	1,983,275						(1,158,752)	1,983,275			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/02/2023	06/30/2023	06/30/2023	EXERCISE	175		4,050.00		4,531,192	7,006,625						(4,531,192)	7,006,625			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/02/2023	06/30/2023	06/26/2023	EXERCISE	125		4,125.00		2,375,816	2,785,303						(2,375,816)	2,785,303			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/02/2023	06/30/2023	06/30/2023	EXERCISE	50		4,125.00		950,326	1,626,875						(950,326)	1,626,875			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/08/2023	07/07/2023	07/03/2023	EXERCISE	150		4,100.00		3,263,480	5,342,447						(3,263,480)	5,342,447			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/08/2023	07/07/2023	07/03/2023	EXERCISE	150		4,200.00		1,933,280	3,845,873						(1,933,280)	3,845,873			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/16/2023	07/14/2023	07/14/2023	EXERCISE	200		4,175.00		5,587,905	6,608,375						(5,587,905)	6,608,375			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/16/2023	07/14/2023	07/07/2023	EXERCISE	100		4,275.00		1,869,352	1,669,845						(1,869,352)	1,669,845			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/16/2023	07/14/2023	07/11/2023	EXERCISE	100		4,275.00		1,869,352	1,468,345						(1,869,352)	1,468,345			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/21/2023	07/21/2023	07/14/2023	EXERCISE	200		4,275.00		2,689,516	4,884,295						(2,689,516)	4,884,295			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/21/2023	07/21/2023	07/18/2023	EXERCISE	100		4,375.00		620,718	1,789,845						(620,718)	1,789,845			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/21/2023	07/21/2023	07/21/2023	EXERCISE	100		4,375.00		620,718	1,613,375						(620,718)	1,613,375			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/26/2023	07/28/2023	07/28/2023	EXERCISE	100		4,200.00		1,818,711	3,822,290						(1,818,711)	3,822,290			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/26/2023	07/28/2023	07/20/2023	EXERCISE	100		4,325.00		820,849	2,270,448						(820,849)	2,270,448			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/28/2023	07/28/2023	07/28/2023	EXERCISE	150		4,200.00		3,011,030	5,733,435						(3,011,030)	5,733,435			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/28/2023	07/28/2023	07/20/2023	EXERCISE	100		4,325.00		965,353	2,270,448						(965,353)	2,270,448			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/28/2023	07/28/2023	07/28/2023	EXERCISE	50		4,325.00		482,677	1,286,125						(482,677)	1,286,125			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/06/2023	08/04/2023	08/04/2023	EXERCISE	250		4,250.00		4,549,130	5,700,725						(4,549,130)	5,700,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/06/2023	08/04/2023	08/04/2023	EXERCISE	250		4,350.00		2,577,880	3,200,725						(2,577,880)	3,200,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/11/2023	08/11/2023	08/11/2023	EXERCISE	100		4,250.00		2,213,978	2,140,490						(2,213,978)	2,140,490			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/11/2023	08/11/2023	08/08/2023	EXERCISE	25		4,375.00		291,251	261,508						(291,251)	261,508			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/11/2023	08/11/2023	08/11/2023	EXERCISE	75		4,375.00		873,753	667,850						(873,753)	667,850			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/12/2023	08/11/2023	08/11/2023	EXERCISE	150		4,250.00		3,738,650	3,210,735						(3,738,650)	3,210,735			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/12/2023	08/11/2023	08/04/2023	EXERCISE	100		4,375.00		1,379,937	1,568,160						(1,379,937)	1,568,160			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/12/2023	08/11/2023	08/09/2023	EXERCISE	50		4,375.00		689,969	517,220						(689,969)	517,220			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/14/2023	07/21/2023	07/21/2023	EXERCISE	100		4,350.00		1,706,755	1,863,375						(1,706,755)	1,863,375			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/14/2023	07/21/2023	07/18/2023	EXERCISE	100		4,400.00		1,216,555	1,453,845						(1,216,555)	1,453,845			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/14/2023	07/21/2023	07/19/2023	EXERCISE	100		4,450.00		749,655	1,253,845						(749,655)	1,253,845			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/19/2023	08/18/2023	08/08/2023	EXERCISE	25		4,325.00		673,238	404,458						(673,238)	404,458			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/19/2023	08/18/2023	08/14/2023	EXERCISE	100		4,325.00		2,692,952	1,547,445						(2,692,952)	1,547,445			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/19/2023	08/18/2023	08/16/2023	EXERCISE	50		4,325.00		1,346,476	562,770						(1,346,476)	562,770			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/19/2023	08/18/2023	08/17/2023	EXERCISE	50		4,325.00		1,346,476	428,920						(1,346,476)	428,920			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/19/2023	08/18/2023	08/18/2023	EXERCISE	25		4,325.00		673,238	111,750						(673,238)	111,750			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/19/2023	08/18/2023	08/14/2023	EXERCISE	50		4,425.00		889,127	322,455						(889,127)	322,455			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/19/2023	08/18/2023	08/16/2023	EXERCISE	25		4,425.00		444,563	70,233						(444,563)	70,233			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/19/2023	08/18/2023	08/17/2023	EXERCISE	50		4,425.00		889,127	48,920						(889,127)	48,920			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/19/2023	08/18/2023	08/18/2023	EXPIRATION	125		4,475.00		1,695,567							(1,695,567)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/20/2023	07/28/2023	07/28/2023	EXERCISE	50		4,500.00		327,780	411,125						(327,780)	411,125			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/20/2023	07/28/2023	07/28/2023	EXERCISE	50		4,550.00		165,430	161,125						(165,430)	161,125			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/20/2023	07/28/2023	07/28/2023	EXERCISE	50		4,600.00		64,830	7,170						(64,830)	7,170			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/20/2023	07/28/2023	07/25/2023	EXERCISE	25		4,650.00		9,565	5,508						(9,565)	5,508			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/20/2023	07/28/2023	07/28/2023	EXPIRATION	25		4,650.00		9,565							(9,565)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/24/2023	08/25/2023	08/21/2023	EXERCISE	50		4,300.00		1,413,067	458,560						(1,413,067)	458,560			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/24/2023	08/25/2023	08/22/2023	EXERCISE	50		4,300.00		1,413,067	454,251						(1,413,067)	454,251			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/24/2023	08/25/2023	08/21/2023	EXERCISE	50		4,425.00		846,241	74,105						(846,241)	74,105			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/24/2023	08/25/2023	08/25/2023	EXPIRATION	50		4,500.00		543,902							(543,902)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/25/2023	08/25/2023	08/23/2023	EXERCISE	100		4,300.00		2,953,353	1,318,845						(2,953,353)	1,318,845			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/25/2023	08/25/2023	08/25/2023	EXERCISE	50		4,300.00		1,476,677	528,538						(1,476,677)	528,538			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/25/2023	08/25/2023	08/21/2023	EXERCISE	25		4,425.00		452,839	48,442						(452,839)	48,442			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/25/2023	08/25/2023	08/22/2023	EXERCISE	25		4,425.00		452,839	30,333						(452,839)	30,333			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/25/2023	08/25/2023	08/23/2023	EXERCISE	25		4,425.00		452,839	69,735						(452,839)	69,735			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/25/2023	08/25/2023	08/23/2023	EXERCISE	75		4,500.00		894,042	20,208						(894,042)	20,208			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/28/2023	08/25/2023	08/25/2023	EXERCISE	50		4,300.00		1,505,276	528,538						(1,505,276)	528,538			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/28/2023	08/25/2023	08/23/2023	EXERCISE	25		4,425.00		462,791	69,735						(462,791)	69,735			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/28/2023	08/25/2023	08/25/2023	EXPIRATION	25		4,500.00		303,481							(303,481)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/01/2023	09/01/2023	08/28/2023	EXERCISE	50		4,325.00		1,392,428	552,445						(1,392,428)	552,445			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/01/2023	09/01/2023	09/01/2023	EXERCISE	50		4,325.00		1,392,428	953,842						(1,392,428)	953,842			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/01/2023	09/01/2023	08/28/2023	EXERCISE	25		4,425.00		470,015	61,483						(470,015)	61,483			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/01/2023	09/01/2023	09/01/2023	EXERCISE	25		4,425.00		470,015	226,917						(470,015)	226,917			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/01/2023	09/01/2023	08/28/2023	EXERCISE	50		4,500.00		629,930	19,335						(629,930)	19,335			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/02/2023	09/01/2023	08/28/2023	EXERCISE	50		4,325.00		1,132,918	534,920						(1,132,918)	534,920			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/02/2023	09/01/2023	08/28/2023	EXERCISE	25		4,425.00		356,544	70,998						(356,544)	70,998			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/02/2023	09/01/2023	08/28/2023	EXERCISE	25		4,500.00		220,191	7,683						(220,191)	7,683			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/09/2023	09/08/2023	09/08/2023	EXERCISE	100		4,300.00		2,103,855	1,574,890						(2,103,855)	1,574,890			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/09/2023	09/08/2023	09/06/2023	EXERCISE	50		4,400.00		639,430	332,423						(639,430)	332,423			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/09/2023	09/08/2023	09/06/2023	EXERCISE	50		4,500.00		306,230	16,070						(306,230)	16,070			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/10/2023	09/01/2023	09/01/2023	EXERCISE	100		4,325.00		1,868,225	1,907,683						(1,868,225)	1,907,683			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/10/2023	09/01/2023	09/01/2023	EXERCISE	50		4,425.00		525,713	453,833						(525,713)	453,833			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/10/2023	09/01/2023	09/01/2023	EXERCISE	50		4,500.00		279,888	61,420						(279,888)	61,420			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/11/2023	09/08/2023	09/08/2023	EXERCISE	150		4,300.00		2,935,874	2,362,335						(2,935,874)	2,362,335			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/11/2023	09/08/2023	09/06/2023	EXERCISE	75		4,400.00		858,566	498,634						(858,566)	498,634			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/11/2023	09/08/2023	09/08/2023	EXPIRATION	75		4,500.00		378,418							(378,418)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/14/2023	09/15/2023	09/15/2023	EXERCISE	200		4,275.00		4,745,905	3,506,383						(4,745,905)	3,506,383			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/14/2023	09/15/2023	09/15/2023	EXERCISE	100		4,375.00		1,519,155	753,183						(1,519,155)	753,183			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/14/2023	09/15/2023	09/12/2023	EXERCISE	75		4,450.00		715,391	273,332						(715,391)	273,332			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/14/2023	09/15/2023	09/15/2023	EXERCISE	25		4,450.00		238,464	16,211						(238,464)	16,211			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/16/2023	09/15/2023	09/15/2023	EXERCISE	100		4,275.00		2,010,855	1,753,192						(2,010,855)	1,753,192			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/16/2023	09/15/2023	09/15/2023	EXERCISE	50		4,375.00		601,980	376,592						(601,980)	376,592			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/16/2023	09/15/2023	09/15/2023	EXERCISE	50		4,450.00		352,030	32,422						(352,030)	32,422			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/21/2023	09/22/2023	09/22/2023	EXERCISE	50		4,250.00		975,502	350,292						(975,502)	350,292			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/21/2023	09/22/2023	09/21/2023	EXERCISE	25		4,375.00		250,568	23,483						(250,568)	23,483			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/21/2023	09/22/2023	09/22/2023	EXPIRATION	25		4,425.00		172,877							(172,877)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/22/2023	09/22/2023	09/22/2023	EXERCISE	50		4,250.00		911,587	350,292						(911,587)	350,292			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/22/2023	09/22/2023	09/21/2023	EXERCISE	25		4,375.00		225,430	23,483						(225,430)	23,483			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/22/2023	09/22/2023	09/22/2023	EXPIRATION	25		4,425.00		152,105							(152,105)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/23/2023	09/22/2023	09/22/2023	EXERCISE	50		4,250.00		1,092,280	350,292						(1,092,280)	350,292			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/23/2023	09/22/2023	09/22/2023	EXERCISE	25		4,375.00		291,443	1,160						(291,443)	1,160			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/23/2023	09/22/2023	09/22/2023	EXPIRATION	25		4,425.00		205,693							(205,693)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/29/2023	09/29/2023	09/29/2023	EXERCISE	100		4,275.00		2,478,023	327,057						(2,478,023)	327,057			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/29/2023	09/29/2023	09/28/2023	EXERCISE	100		4,375.00		1,602,016	18,346						(1,602,016)	18,346			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/01/2023	09/29/2023	09/27/2023	EXERCISE	25		4,275.00		628,243	73,257						(628,243)	73,257			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/01/2023	09/29/2023	09/28/2023	EXERCISE	25		4,375.00		402,118	4,586						(402,118)	4,586			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/05/2023	10/06/2023	10/02/2023	EXERCISE	75		4,325.00		1,566,595	95,951						(1,566,595)	95,951			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/05/2023	10/06/2023	10/04/2023	EXERCISE	25		4,325.00		522,198	4,960						(522,198)	4,960			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/05/2023	10/06/2023	10/06/2023	EXPIRATION	50		4,425.00		622,301							(622,301)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/05/2023	10/06/2023	10/06/2023	EXPIRATION	50		4,475.00		436,374							(436,374)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/07/2023	10/06/2023	10/04/2023	EXERCISE	25		4,325.00		420,386	4,960						(420,386)	4,960			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/07/2023	10/06/2023	10/05/2023	EXERCISE	50		4,325.00		840,772	8,671						(840,772)	8,671			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/07/2023	10/06/2023	10/06/2023	EXERCISE	25		4,325.00		420,386	1,960						(420,386)	1,960			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/07/2023	10/06/2023	10/06/2023	EXPIRATION	50		4,425.00		454,491							(454,491)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/07/2023	10/06/2023	10/06/2023	EXPIRATION	50		4,475.00		296,299							(296,299)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/08/2023	10/13/2023	10/10/2023	EXERCISE	100		4,250.00		2,437,353	1,271,962						(2,437,353)	1,271,962			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/08/2023	10/13/2023	10/13/2023	EXERCISE	100		4,250.00		2,437,353	777,775						(2,437,353)	777,775			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/12/2023	10/13/2023	10/09/2023	EXERCISE	50		4,250.00		1,211,359	363,921						(1,211,359)	363,921			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/12/2023	10/13/2023	10/11/2023	EXERCISE	50		4,375.00		674,726	92,421						(674,726)	92,421			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/12/2023	10/13/2023	10/12/2023	EXERCISE	25		4,375.00		337,363	48,958						(337,363)	48,958			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/12/2023	10/13/2023	10/13/2023	EXPIRATION	25		4,375.00		337,363							(337,363)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/12/2023	10/13/2023	10/13/2023	EXPIRATION	100		4,450.00		801,527							(801,527)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/14/2023	10/13/2023	10/09/2023	EXERCISE	50		4,250.00		1,419,980	464,921						(1,419,980)	464,921			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/14/2023	10/13/2023	10/09/2023	EXERCISE	50		4,375.00		844,180	35,921						(844,180)	35,921			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/14/2023	10/13/2023	10/10/2023	EXERCISE	50		4,450.00		532,930	26,371						(532,930)	26,371			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/15/2023	10/20/2023	10/17/2023	EXERCISE	25		4,325.00		457,288	166,158						(457,288)	166,158			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/15/2023	10/20/2023	10/18/2023	EXERCISE	25		4,325.00		457,288	84,847						(457,288)	84,847			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/15/2023	10/20/2023	10/19/2023	EXERCISE	50		4,325.00		914,576	45,871						(914,576)	45,871			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/15/2023	10/20/2023	10/20/2023	EXPIRATION	100		4,325.00		1,829,153							(1,829,153)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/18/2023	10/20/2023	10/16/2023	EXERCISE	50		4,425.00		462,778	53,921						(462,778)	53,921			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/18/2023	10/20/2023	10/17/2023	EXERCISE	50		4,425.00		462,778	32,921						(462,778)	32,921			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/18/2023	10/20/2023	10/20/2023	EXPIRATION	100		4,475.00		605,555							(605,555)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/20/2023	10/20/2023	10/16/2023	EXERCISE	50		4,325.00		759,646	333,021						(759,646)	333,021			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/20/2023	10/20/2023	10/17/2023	EXERCISE	25		4,425.00		192,909	22,833						(192,909)	22,833			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/20/2023	10/20/2023	10/20/2023	EXPIRATION	25		4,475.00		120,351							(120,351)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/22/2023	10/27/2023	10/23/2023	EXERCISE	100		4,150.00		2,405,153	856,526						(2,405,153)	856,526			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/22/2023	10/27/2023	10/26/2023	EXERCISE	100		4,150.00		2,405,153	204,586						(2,405,153)	204,586			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/25/2023	10/27/2023	10/24/2023	EXERCISE	50		4,225.00		796,880	162,421						(796,880)	162,421			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/25/2023	10/27/2023	10/27/2023	EXPIRATION	50		4,375.00		301,580							(301,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/25/2023	12/15/2023	12/15/2023	EXERCISE	25		4,200.00		591,843	1,297,969						(591,843)	1,297,969			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/27/2023	10/27/2023	10/27/2023	EXERCISE	200		4,050.00		5,185,233	1,347,375						(5,185,233)	1,347,375			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/29/2023	11/03/2023	10/31/2023	EXERCISE	75		4,100.00		1,844,028	671,527						(1,844,028)	671,527			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/29/2023	11/03/2023	11/01/2023	EXERCISE	25		4,100.00		614,676	280,483						(614,676)	280,483			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/02/2023	11/03/2023	11/03/2023	EXERCISE	100		4,100.00		2,199,534	2,583,375						(2,199,534)	2,583,375			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/06/2023	11/17/2023	11/17/2023	EXERCISE	50		4,200.00		874,363	1,570,092						(874,363)	1,570,092			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/10/2023	11/10/2023	11/10/2023	EXERCISE	50		4,100.00		1,463,301	1,576,188						(1,463,301)	1,576,188			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/10/2023	11/10/2023	11/10/2023	EXERCISE	50		4,200.00		1,016,009	1,076,188						(1,016,009)	1,076,188			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/11/2023	11/10/2023	11/10/2023	EXERCISE	50		4,100.00		1,422,929	1,576,188						(1,422,929)	1,576,188			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/11/2023	11/10/2023	11/10/2023	EXERCISE	50		4,200.00		985,829	1,076,188						(985,829)	1,076,188			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/13/2023	11/17/2023	11/17/2023	EXERCISE	25		4,200.00		470,543	785,046						(470,543)	785,046			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/13/2023	11/17/2023	11/17/2023	EXERCISE	25		4,275.00		329,755	597,538						(329,755)	597,538			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/13/2023	11/17/2023	11/17/2023	EXERCISE	50		4,325.00		492,955	945,088						(492,955)	945,088			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/17/2023	11/17/2023	11/17/2023	EXERCISE	25		4,200.00		547,500	785,046						(547,500)	785,046			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/17/2023	11/17/2023	11/17/2023	EXERCISE	25		4,275.00		395,071	597,538						(395,071)	597,538			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/17/2023	11/17/2023	11/17/2023	EXERCISE	50		4,325.00		599,579	945,088						(599,579)	945,088			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/18/2023	11/17/2023	11/17/2023	EXERCISE	50		4,200.00		942,773	1,570,092						(942,773)	1,570,092			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/24/2023	11/24/2023	11/24/2023	EXERCISE	25		4,150.00		396,297	1,023,325						(396,297)	1,023,325			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/24/2023	11/24/2023	11/24/2023	EXERCISE	25		4,250.00		223,002	773,325						(223,002)	773,325			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/24/2023	11/24/2023	11/24/2023	EXERCISE	50		4,300.00		307,909	1,296,675						(307,909)	1,296,675			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/01/2023	12/01/2023	11/28/2023	EXERCISE	50		4,125.00		687,479	2,115,121						(687,479)	2,115,121			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/08/2023	12/08/2023	12/08/2023	EXERCISE	75		4,200.00		1,586,799	3,032,750						(1,586,799)	3,032,750			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/08/2023	12/08/2023	12/08/2023	EXERCISE	75		4,300.00		954,756	2,282,750						(954,756)	2,282,750			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/10/2023	12/15/2023	12/15/2023	EXERCISE	25		4,200.00		566,599	1,297,969						(566,599)	1,297,969			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/10/2023	12/15/2023	12/15/2023	EXERCISE	25		4,300.00		356,550	1,047,967						(356,550)	1,047,967			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/10/2023	12/15/2023	12/15/2023	EXERCISE	50		4,350.00		527,679	1,845,942						(527,679)	1,845,942			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/13/2023	12/15/2023	12/15/2023	EXERCISE	25		4,200.00		606,093	1,297,969						(606,093)	1,297,969			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/13/2023	12/15/2023	12/15/2023	EXERCISE	25		4,300.00		390,551	1,047,967						(390,551)	1,047,967			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/13/2023	12/15/2023	12/15/2023	EXERCISE	50		4,350.00		587,933	1,845,942						(587,933)	1,845,942			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/15/2023	12/15/2023	12/15/2023	EXERCISE	25		4,200.00		829,659	1,297,969						(829,659)	1,297,969			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/15/2023	12/15/2023	12/15/2023	EXERCISE	25		4,300.00		594,692	1,047,967						(594,692)	1,047,967			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/15/2023	12/15/2023	12/15/2023	EXERCISE	50		4,350.00		964,679	1,845,942						(964,679)	1,845,942			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/17/2023	12/22/2023	12/22/2023	EXERCISE	25		4,325.00		545,768	1,074,067						(545,768)	1,074,067			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/17/2023	12/22/2023	12/22/2023	EXERCISE	25		4,425.00		332,305	824,067						(332,305)	824,067			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/17/2023	12/22/2023	12/22/2023	EXERCISE	50		4,475.00		477,439	1,398,138						(477,439)	1,398,138			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/21/2023	12/22/2023	12/22/2023	EXERCISE	25		4,325.00		592,801	1,074,067						(592,801)	1,074,067			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/21/2023	12/22/2023	12/22/2023	EXERCISE	25		4,425.00		371,084	824,067						(371,084)	824,067			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/21/2023	12/22/2023	12/22/2023	EXERCISE	50		4,475.00		542,889	1,398,138						(542,889)	1,398,138			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/22/2023	12/22/2023	12/22/2023	EXERCISE	25		4,325.00		642,983	1,074,067						(642,983)	1,074,067			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/22/2023	12/22/2023	12/22/2023	EXERCISE	25		4,425.00		414,169	824,067						(414,169)	824,067			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/24/2023	12/29/2023	12/29/2023	EXERCISE	25		4,350.00		588,522	1,049,563						(588,522)	1,049,563			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/24/2023	12/29/2023	12/29/2023	EXERCISE	25		4,450.00		368,358	799,550						(368,358)	799,550			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/24/2023	12/29/2023	12/29/2023	EXERCISE	50		4,500.00		538,761	1,349,133						(538,761)	1,349,133			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/28/2023	12/29/2023	12/29/2023	EXERCISE	25		4,350.00		567,767	1,049,563						(567,767)	1,049,563			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/28/2023	12/29/2023	12/29/2023	EXERCISE	25		4,500.00		246,317	674,567						(246,317)	674,567			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/08/2020	01/06/2023	01/06/2023	EXPIRE	11,502		264.99	148,500								(524)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/15/2020	01/13/2023	01/13/2023	EXPIRE	14,465		262.96	216,220								(2,124)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/22/2020	01/20/2023	01/20/2023	EXPIRE	6,821		266.54	94,140								(1,517)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/29/2020	01/27/2023	01/27/2023	EXPIRE	15,324		262.58	217,600								(4,877)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/05/2020	02/03/2023	02/03/2023	EXPIRE	8,016		261.69	120,960								(3,510)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/12/2020	02/10/2023	02/10/2023	EXPIRE	10,241		266.54	139,050								(4,971)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/19/2020	02/17/2023	02/17/2023	EXPIRE	17,343		266.03	256,220								(10,884)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/26/2020	02/24/2023	02/24/2023	EXPIRE	7,420		255.05	113,430								(5,582)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/04/2020	03/03/2023	03/03/2023	EXPIRE	8,219		251.94	140,910								(7,847)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/11/2020	03/10/2023	03/10/2023	EXPIRE	12,275		253.3	178,560								(11,068)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/18/2020	03/17/2023	03/17/2023	EXERCISE	8,434		247.98	136,710		14,894						(9,335)	14,894			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/25/2020	03/24/2023	03/24/2023	EXPIRE	9,070		253.82	137,080								(10,223)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/01/2020	03/31/2023	03/31/2023	EXPIRE	11,043		255.58	156,520								(12,663)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/08/2020	04/06/2023	04/06/2023	EXPIRE	8,672		256.74	118,360								(10,246)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/22/2020	04/21/2023	04/21/2023	EXPIRE	10,215		258.34	134,420								(13,498)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/29/2020	04/28/2023	04/28/2023	EXPIRE	5,499		258.92	68,600								(7,335)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/06/2020	05/05/2023	05/05/2023	EXPIRE	11,047		255.24	159,320								(18,043)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/13/2020	05/12/2023	05/10/2023	EXERCISE	5,889		251.15	104,100		13,168						(12,444)	13,168			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/20/2020	05/19/2023	05/19/2023	EXPIRE	9,025		257.64	125,120								(15,745)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/28/2020	05/26/2023	05/26/2023	EXPIRE	8,668		254.83	128,040								(16,932)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/03/2020	06/02/2023	06/02/2023	EXPIRE	9,903		253.96	143,000								(19,808)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/10/2020	06/09/2023	06/09/2023	EXPIRE	4,336		256.99	58,960								(8,551)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/17/2020	06/16/2023	06/16/2023	EXPIRE	6,308		254.39	85,568								(12,966)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/24/2020	06/23/2023	06/23/2023	EXPIRE	5,900		254.99	87,900								(13,891)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/01/2020	06/30/2023	06/30/2023	EXPIRE	4,697		256.76	68,880								(11,332)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/08/2020	07/07/2023	07/07/2023	EXPIRE	5,427		260.02	78,120								(13,343)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/15/2020	07/14/2023	07/14/2023	EXPIRE	6,945		259.19	108,180								(19,159)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/22/2020	07/21/2023	07/21/2023	EXPIRE	2,665		267.6	35,070								(6,432)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/29/2020	07/28/2023	07/28/2023	EXPIRE	6,393		267.25	97,240								(18,446)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/05/2020	08/04/2023	08/04/2023	EXPIRE	4,105		271.2	58,630								(11,491)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/12/2020	08/16/2023	08/11/2023	EXPIRE	4,158		268.8	56,540								(11,437)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/19/2020	08/18/2023	08/18/2023	EXPIRE	4,162		264.82	64,427								(13,438)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/26/2020	08/25/2023	08/25/2023	EXPIRE	9,035		269.33	125,520								(26,971)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/02/2020	09/01/2023	09/01/2023	EXPIRE	5,235		270.35	75,320								(16,663)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/10/2020	09/08/2023	09/08/2023	EXPIRE	6,477		263.52	97,580								(22,244)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/16/2020	09/15/2023	09/15/2023	EXPIRE	7,201		265.95	104,880								(24,567)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/23/2020	09/22/2023	09/22/2023	EXPIRE	3,844		260.95	57,900								(13,939)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/30/2020	09/29/2023	09/29/2023	EXPIRE	2,293		259.85	37,980								(9,391)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/07/2020	10/06/2023	10/06/2023	EXPIRE	6,871		263.8	100,440								(25,466)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/14/2020	10/13/2023	10/13/2023	EXPIRE	5,314		266.35	75,320								(19,571)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/21/2020	10/20/2023	10/20/2023	EXPIRE	3,420		266.34	47,880								(12,743)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/28/2020	10/27/2023	10/27/2023	EXPIRE	6,551		261.05	95,710								(26,074)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/04/2020	11/03/2023	11/03/2023	EXPIRE	2,660		267.61	35,560								(9,916)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/11/2020	11/10/2023	11/10/2023	EXPIRE	6,811		267.46	95,580								(27,274)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/18/2020	11/17/2023	11/17/2023	EXPIRE	6,790		267.75	97,380								(28,421)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/24/2020	11/24/2023	11/24/2023	EXPIRE	4,121		266.39	66,440								(19,804)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/02/2020	12/01/2023	12/01/2023	EXPIRE	3,750		265.86	60,200								(18,349)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/09/2020	12/08/2023	12/08/2023	EXPIRE	5,981		272.04	79,520								(24,739)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/16/2020	12/15/2023	12/15/2023	EXPIRE	8,182		271.57	116,600								(37,009)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/23/2020	12/22/2023	12/22/2023	EXPIRE	8,566		271.71	119,738								(38,759)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/29/2020	12/29/2023	12/29/2023	EXPIRE	4,819		269.77	75,738								(24,971)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/06/2021	01/06/2023	01/06/2023	EXPIRE	9,871		382.65	144,020								(572)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/06/2021	01/06/2023	01/06/2023	EXPIRE	2,796		275.58	45,120								(179)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/07/2021	01/06/2023	01/06/2023	EXPIRE	37,881		279.54	332,840								(1,315)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	01/07/2021	01/06/2023	01/05/2023	EXERCISE	1,679		524	16,160		26,245						(64)	26,245			
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/13/2021	01/13/2023	01/13/2023	EXPIRE	5,554		296.72	40,800								(547)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/13/2021	01/13/2023	01/13/2023	EXPIRE	6,521		390.64	65,000								(872)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/14/2021	01/13/2023	01/13/2023	EXPIRE	15,015		278.31	140,280								(1,881)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	01/14/2021	01/13/2023	01/13/2023	EXERCISE	2,742		513.4	33,670		31,380						(452)	31,380			
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/21/2021	01/20/2023	01/19/2023	EXERCISE	2,098		504.36	33,400		30,543						(764)	30,543			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/03/2021	02/03/2023	02/03/2023	EXPIRE	65,012		279.94	564,200								(23,806)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/03/2021	02/03/2023	02/03/2023	EXPIRE	18,011		381.19	260,130								(10,976)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/03/2021	02/03/2023	02/03/2023	EXPIRE	15,332		294.15	120,120								(5,068)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/04/2021	02/03/2023	02/02/2023	EXERCISE	4,221		516.98	46,800		13,543						(1,983)	13,543			
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/10/2021	02/10/2023	02/10/2023	EXPIRE	5,452		388.24	65,100								(3,428)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/11/2021	02/10/2023	02/10/2023	EXPIRE	25,586		280.27	236,880								(12,518)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/11/2021	02/10/2023	02/10/2023	EXPIRE	2,306		531.51	5,720								(302)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/17/2021	02/17/2023	02/17/2023	EXPIRE	14,487		379.64	195,250								(12,323)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/18/2021	02/17/2023	02/17/2023	EXPIRE	16,434		280.46	138,000								(8,738)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	02/18/2021	02/17/2023	02/17/2023	EXPIRE	3,348		523.73	35,040								(2,219)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/24/2021	02/24/2023	02/24/2023	EXPIRE	5,195		302.28	27,450								(2,020)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/25/2021	02/24/2023	02/24/2023	EXPIRE	17,731		276.08	153,860								(11,354)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	02/25/2021	02/24/2023	02/23/2023	EXERCISE	3,201		499.47	46,050		56,810						(3,398)	56,810			
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/03/2021	03/03/2023	03/03/2023	EXPIRE	9,437		370.5	124,600								(10,417)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/03/2021	03/03/2023	03/03/2023	EXPIRE	4,878		297.05	33,320								(2,786)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/04/2021	03/03/2023	03/03/2023	EXPIRE	35,216		277.09	272,570								(22,811)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/04/2021	03/03/2023	03/02/2023	EXERCISE	1,299		503.1	15,180		16,939						(1,270)	16,939			
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/10/2021	03/10/2023	03/10/2023	EXPIRE	18,318		372.71	219,640								(20,437)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/10/2021	03/10/2023	03/10/2023	EXPIRE	5,580		291.59	45,600								(4,243)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/11/2021	03/10/2023	03/10/2023	EXPIRE	36,693		279.92	282,540								(26,318)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/11/2021	03/10/2023	03/10/2023	EXPIRE	2,744		522.02	27,300								(2,543)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/17/2021	03/17/2023	03/17/2023	EXPIRE	14,800		369.02	207,350								(21,252)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/17/2021	03/17/2023	03/17/2023	EXPIRE	2,779		281	40,480								(4,149)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/18/2021	03/17/2023	03/17/2023	EXPIRE	41,748		273.87	406,000								(41,660)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/18/2021	03/17/2023	03/17/2023	EXPIRE	2,938		522.41	31,220								(3,203)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/24/2021	03/24/2023	03/24/2023	EXPIRE	17,802		370	231,660								(25,932)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/24/2021	03/24/2023	03/24/2023	EXPIRE	4,866		299.24	28,560								(3,197)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/25/2021	03/24/2023	03/24/2023	EXPIRE	40,800		278.34	323,180								(36,219)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/25/2021	03/24/2023	03/23/2023	EXERCISE	1,873		510.29	21,420		991						(2,401)	991			
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/31/2021	03/31/2023	03/31/2023	EXPIRE	7,576		369.23	97,720								(11,862)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/01/2021	03/31/2023	03/31/2023	EXPIRE	30,644		276.54	275,400								(33,482)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/01/2021	03/31/2023	03/31/2023	EXPIRE	7,540		371	97,440								(11,846)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	04/01/2021	03/31/2023	03/31/2023	EXPIRE	1,849		521.3	27,000								(3,283)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/07/2021	04/06/2023	04/06/2023	EXPIRE	3,751		373.21	49,140								(6,386)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/07/2021	04/06/2023	04/06/2023	EXPIRE	3,830		289.81	37,070								(4,817)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/08/2021	04/06/2023	04/06/2023	EXPIRE	28,329		278.59	248,060								(32,286)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	04/08/2021	04/06/2023	04/06/2023	EXPIRE	4,008		373.85	52,800								(6,872)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/08/2021	04/06/2023	04/06/2023	EXPIRE	5,102		534.59	60,500								(7,874)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/14/2021	04/14/2023	04/14/2023	EXPIRE	4,815		372.32	65,520								(9,233)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/14/2021	04/14/2023	04/14/2023	EXPIRE	1,741		292.66	14,800								(2,086)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/15/2021	04/14/2023	04/14/2023	EXPIRE	5,344		280.95	49,050								(6,922)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/15/2021	04/14/2023	04/14/2023	EXPIRE	4,514		375.47	62,050								(8,757)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/15/2021	04/14/2023	04/14/2023	EXPIRE	5,446		531.49	80,190								(11,317)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/21/2021	04/21/2023	04/21/2023	EXPIRE	6,891		376.16	95,160								(14,338)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/21/2021	04/21/2023	04/21/2023	EXPIRE	2,755		294.47	25,280								(3,809)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/22/2021	04/21/2023	04/21/2023	EXPIRE	31,769		279.58	323,960								(48,887)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/22/2021	04/21/2023	04/21/2023	EXPIRE	7,173		374.91	98,010								(14,790)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	04/22/2021	04/21/2023	04/21/2023	EXPIRE	1,204		537.31	17,460								(2,635)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/28/2021	04/28/2023	04/28/2023	EXPIRE	8,241		375.79	108,190								(17,358)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/28/2021	04/28/2023	04/28/2023	EXPIRE	3,081		294.73	30,330								(4,866)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/29/2021	04/28/2023	04/28/2023	EXPIRE	369		270.64	3,950								(635)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/29/2021	04/28/2023	04/28/2023	EXPIRE	21,390		280.22	215,400								(34,610)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	04/29/2021	04/28/2023	04/28/2023	EXPIRE	8,239		375.86	109,120								(17,533)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/29/2021	04/28/2023	04/28/2023	EXPIRE	3,406		544.99	42,500								(6,829)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/05/2021	05/05/2023	05/05/2023	EXPIRE	6,365		376.66	82,800								(14,074)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/05/2021	05/05/2023	05/05/2023	EXPIRE	4,437		304.1	29,614								(5,034)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/06/2021	05/05/2023	05/05/2023	EXPIRE	27,709		280.93	283,920								(48,319)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/06/2021	05/05/2023	05/05/2023	EXPIRE	6,071		378.47	79,580								(13,543)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/06/2021	05/05/2023	05/05/2023	EXPIRE	366		272.6	4,040								(688)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/12/2021	05/12/2023	05/12/2023	EXPIRE	7,720		372.62	110,780								(19,877)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/12/2021	05/12/2023	05/12/2023	EXPIRE	9,149		301.01	78,840								(14,146)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/13/2021	05/12/2023	05/12/2023	EXPIRE	21,837		277.94	231,190								(41,532)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/13/2021	05/12/2023	05/12/2023	EXPIRE	7,693		374.68	108,750								(19,536)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/13/2021	05/12/2023	05/12/2023	EXPIRE	4,409		270.53	50,640								(9,097)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/13/2021	05/12/2023	05/12/2023	EXPIRE	2,386		551.62	28,440								(5,109)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/19/2021	05/19/2023	05/19/2023	EXPIRE	8,981		379.72	111,520								(21,063)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/19/2021	05/19/2023	05/19/2023	EXPIRE	6,514		298.11	50,540								(9,546)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/20/2021	05/19/2023	05/19/2023	EXPIRE	45,231		281.05	443,230								(83,817)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/20/2021	05/19/2023	05/19/2023	EXPIRE	9,210		381.15	116,550								(22,040)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/20/2021	05/19/2023	05/19/2023	EXPIRE	1,462		277.42	13,400								(2,534)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/26/2021	05/26/2023	05/26/2023	EXPIRE	9,425		380.41	130,320								(25,845)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/26/2021	05/26/2023	05/26/2023	EXPIRE	4,799		299.86	36,680								(7,274)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/27/2021	05/26/2023	05/26/2023	EXPIRE	31,961		281.02	327,600								(65,050)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/27/2021	05/26/2023	05/26/2023	EXPIRE	9,439		379.88	130,680								(25,949)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/27/2021	05/26/2023	05/26/2023	EXPIRE	4,382		272.73	50,760								(10,079)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	05/27/2021	05/26/2023	05/26/2023	EXPIRE	1,792		554.37	19,350								(3,842)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/03/2021	06/02/2023	06/02/2023	EXPIRE	8,419		379.69	112,000								(23,314)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/03/2021	06/02/2023	06/02/2023	EXPIRE	8,183		302.08	61,200								(12,739)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/04/2021	06/02/2023	06/02/2023	EXPIRE	35,914		282.97	362,590								(75,588)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	06/04/2021	06/02/2023	06/02/2023	EXPIRE	8,106		382.44	107,570								(22,425)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/04/2021	06/02/2023	06/02/2023	EXPIRE	1,454		275.68	15,680								(3,269)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/04/2021	06/02/2023	06/02/2023	EXPIRE	2,373		553.84	28,920								(6,029)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/09/2021	06/09/2023	06/09/2023	EXPIRE	8,347		381.44	118,080								(25,696)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/09/2021	06/09/2023	06/09/2023	EXPIRE	5,422		305.42	38,080								(8,287)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/10/2021	06/09/2023	06/09/2023	EXPIRE	39,647		283.02	439,570								(95,799)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/10/2021	06/09/2023	06/09/2023	EXPIRE	8,333		381.69	120,000								(26,152)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/10/2021	06/09/2023	06/09/2023	EXPIRE	1,812		274.04	20,300								(4,424)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/10/2021	06/09/2023	06/09/2023	EXPIRE	1,385		538.87	22,820								(4,973)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/16/2021	06/16/2023	06/16/2023	EXPIRE	6,834		381.61	86,060								(19,568)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/16/2021	06/16/2023	06/16/2023	EXPIRE	9,293		294.61	85,320								(19,400)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/17/2021	06/16/2023	06/16/2023	EXPIRE	28,747		279.79	314,280								(71,566)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/17/2021	06/16/2023	06/16/2023	EXPIRE	7,096		379.4	87,750								(19,982)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/17/2021	06/16/2023	06/16/2023	EXPIRE	737		270.18	7,800								(1,776)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/17/2021	06/16/2023	06/16/2023	EXPIRE	997		562.6	9,500								(2,163)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/23/2021	06/23/2023	06/23/2023	EXPIRE	6,863		379.57	86,840								(20,593)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2021	06/23/2023	06/23/2023	EXPIRE	14,213		296.83	105,780								(25,085)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/24/2021	06/23/2023	06/23/2023	EXPIRE	22,982		283.67	220,350								(52,331)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	06/24/2021	06/23/2023	06/23/2023	EXPIRE	6,596		379.78	84,000								(19,949)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/24/2021	06/23/2023	06/23/2023	EXPIRE	1,104		277.09	8,427								(2,001)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/24/2021	06/23/2023	06/23/2023	EXPIRE	2,198		548.52	26,829								(6,372)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/30/2021	06/30/2023	06/30/2023	EXPIRE	3,683		380.46	47,460								(11,718)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/30/2021	06/30/2023	06/30/2023	EXPIRE	10,302		302.84	66,300								(16,370)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/01/2021	06/30/2023	06/30/2023	EXPIRE	14,797		283.84	148,260								(36,653)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/01/2021	06/30/2023	06/30/2023	EXPIRE	3,419		380.6	44,200								(10,927)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/01/2021	06/30/2023	06/30/2023	EXPIRE	4,036		271.75	42,790								(10,579)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	CSIDV-	07/01/2021	06/30/2023	06/30/2023	EXPIRE	2,772		539.3	45,780								(11,318)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/08/2021	07/07/2023	07/07/2023	EXPIRE	5,726		379.95	88,000								(6,583)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/08/2021	06/08/2023	06/08/2023	EXPIRE	4,131		299.51	29,160								(22,588)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/08/2021	07/07/2023	07/07/2023	EXPIRE	9,982		292.83	98,890								(25,383)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/09/2021	07/07/2023	07/07/2023	EXPIRE	33,749		286.26	361,810								(92,988)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/09/2021	07/07/2023	07/07/2023	EXPIRE	5,980		380.37	92,000								(23,645)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/09/2021	07/07/2023	07/07/2023	EXPIRE	3,990		273.76	45,760								(11,761)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	07/09/2021	07/07/2023	07/07/2023	EXPIRE	1,370		550.4	20,720								(5,325)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/14/2021	05/04/2023	05/04/2023	EXPIRE	6,229		377.6	104,880								(19,543)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/14/2021	07/14/2023	07/14/2023	EXPIRE	15,406		299.11	124,290								(33,036)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/15/2021	07/14/2023	07/14/2023	EXPIRE	22,219		286.31	245,120								(18,969)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/15/2021	07/14/2023	07/14/2023	EXPIRE	1,810		273.71	21,600								(65,236)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/15/2021	05/04/2023	05/04/2023	EXPIRE	5,961		377.72	101,660								(5,749)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	07/15/2021	07/14/2023	07/14/2023	EXPIRE	1,753		558.97	23,760								(6,323)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/21/2021	07/21/2023	07/21/2023	EXPIRE	4,929		389.71	55,860								(15,375)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/21/2021	07/21/2023	07/21/2023	EXPIRE	18,815		297.28	167,200								(46,021)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	07/22/2021	07/21/2023	07/21/2023	EXPIRE	1,560		550.4	24,720								(6,813)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/22/2021	07/21/2023	07/21/2023	EXPIRE	15,910		287.96	171,580								(47,288)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	07/22/2021	07/21/2023	07/21/2023	EXPIRE	4,922		390.61	54,910								(15,133)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/22/2021	07/21/2023	07/21/2023	EXPIRE	3,253		276.35	23,670								(6,523)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/28/2021	07/28/2023	07/28/2023	EXPIRE	6,469		382.22	101,000								(28,754)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/28/2021	07/28/2023	07/28/2023	EXPIRE	8,893		299.98	69,940								(19,912)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/29/2021	07/28/2023	07/28/2023	EXPIRE	28,248		289.99	294,380								(83,916)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	07/29/2021	07/28/2023	07/28/2023	EXPIRE	6,441		383.89	99,000								(28,221)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/29/2021	07/28/2023	07/28/2023	EXPIRE	719		281.61	6,660								(1,899)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SP500LV8	INDEX LIAB	EX5	Equity/Index	PARDV-	07/29/2021	07/28/2023	07/28/2023	EXPIRE	2,123		569.52	26,070								(7,432)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/04/2021	08/04/2023	08/04/2023	EXPIRE	4,638		387.32	64,080								(18,849)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/04/2021	08/04/2023	08/04/2023	EXPIRE	13,381		298.16	109,200								(32,120)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/05/2021	08/04/2023	08/04/2023	EXPIRE	26,113		289	294,880								(86,848)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/05/2021	08/04/2023	08/04/2023	EXPIRE	4,642		387.37	62,820								(18,502)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	PARDV-	08/05/2021	08/04/2023	08/04/2023	EXPIRE	964		575.39	10,600								(3,122)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/11/2021	08/16/2023	08/11/2023	EXPIRE	8,863		382.83	120,360								(36,540)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/11/2021	08/16/2023	08/11/2023	EXPIRE	14,771		296.36	129,000								(39,163)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/11/2021	08/16/2023	08/11/2023	EXPIRE	2,891		278.36	27,440								(8,331)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/12/2021	08/16/2023	08/11/2023	EXPIRE	49,429		289.59	499,070								(151,708)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/12/2021	08/16/2023	08/11/2023	EXPIRE	9,124		382.45	125,300								(38,089)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	08/12/2021	08/16/2023	08/11/2023	EXPIRE	1,342		578.54	15,120								(4,596)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/18/2021	08/18/2023	08/18/2023	EXPIRE	7,793		385.73	99,600								(31,178)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/18/2021	08/18/2023	08/18/2023	EXPIRE	4,691		275.76	53,690								(16,807)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/18/2021	08/18/2023	08/18/2023	EXPIRE	13,727		301.89	93,200								(29,175)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/19/2021	08/18/2023	08/18/2023	EXPIRE	47,634		289.13	500,940								(157,016)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	08/19/2021	08/18/2023	08/18/2023	EXPIRE	8,043		386.56	99,820								(31,288)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	08/19/2021	08/18/2023	08/18/2023	EXPIRE	2,093		566.94	32,340								(10,137)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/25/2021	08/25/2023	08/25/2023	EXPIRE	6,213		386.66	80,640								(26,005)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/25/2021	08/25/2023	08/25/2023	EXPIRE	2,517		280.01	25,060								(8,081)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/25/2021	08/25/2023	08/25/2023	EXPIRE	20,254		300.62	145,730								(46,996)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/26/2021	08/25/2023	08/25/2023	EXPIRE	33,197		291.21	308,160								(99,506)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/26/2021	08/25/2023	08/25/2023	EXPIRE	6,480		386.59	82,750								(26,720)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	PARDV-	08/26/2021	08/25/2023	08/25/2023	EXPIRE	4,981		572.14	64,220								(20,737)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/01/2021	09/01/2023	09/01/2023	EXPIRE	5,659		389.12	74,140								(24,613)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/01/2021	09/01/2023	09/01/2023	EXPIRE	2,146		280.7	21,420								(7,111)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/01/2021	09/01/2023	09/01/2023	EXPIRE	27,595		296.57	224,000								(74,363)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/02/2021	09/01/2023	09/01/2023	EXPIRE	38,032		292.15	361,860								(120,302)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/02/2021	09/01/2023	09/01/2023	EXPIRE	5,912		389.4	77,740								(25,845)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	09/02/2021	09/01/2023	09/01/2023	EXPIRE	2,264		572.86	34,680								(11,529)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/09/2021	09/08/2023	09/08/2023	EXPIRE	6,709		386.76	91,260								(31,232)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/09/2021	09/08/2023	09/08/2023	EXPIRE	2,870		278.72	30,320								(10,376)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/09/2021	09/08/2023	09/08/2023	EXPIRE	22,140		296.29	174,080								(59,575)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/10/2021	09/08/2023	09/08/2023	EXPIRE	23,190		285.16	266,660								(91,390)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/10/2021	09/08/2023	09/08/2023	EXPIRE	6,740		384.98	91,260								(31,277)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	09/10/2021	09/08/2023	09/08/2023	EXPIRE	2,498		562.08	37,960								(13,010)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/15/2021	09/15/2023	09/15/2023	EXPIRE	9,305		386.87	123,480								(43,403)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/15/2021	09/15/2023	09/15/2023	EXPIRE	5,750		278.55	60,320								(21,203)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/15/2021	09/15/2023	09/15/2023	EXPIRE	10,031		300.65	64,090								(22,528)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/16/2021	09/15/2023	09/15/2023	EXPIRE	34,220		288.72	337,590								(118,833)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/16/2021	09/15/2023	09/15/2023	EXPIRE	9,619		384.64	126,170								(44,412)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	09/16/2021	09/15/2023	09/15/2023	EXPIRE	4,816		561.68	72,500								(25,520)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/22/2021	09/22/2023	09/22/2023	EXPIRE	10,173		382.2	104,520								(37,759)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/22/2021	09/22/2023	09/22/2023	EXPIRE	4,721		274.83	51,350								(18,551)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/22/2021	09/22/2023	09/22/2023	EXPIRE	23,370		291.56	203,010								(73,340)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/23/2021	09/22/2023	09/22/2023	EXPIRE	34,475		287.45	322,740								(116,761)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/23/2021	09/22/2023	09/22/2023	EXPIRE	10,207		380.95	138,060								(49,947)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/23/2021	09/22/2023	09/22/2023	EXPIRE	3,887		572.64	42,800								(15,484)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/29/2021	09/29/2023	09/29/2023	EXPIRE	11,932		377.89	148,950								(55,264)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/29/2021	09/29/2023	09/29/2023	EXPIRE	4,034		272.15	43,670								(16,203)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/29/2021	09/29/2023	09/29/2023	EXPIRE	13,744		291.45	103,350								(38,346)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/30/2021	09/29/2023	09/29/2023	EXPIRE	36,778		283.34	333,840								(124,040)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/30/2021	09/29/2023	09/29/2023	EXPIRE	11,932		378.27	143,100								(53,170)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	09/30/2021	09/29/2023	09/29/2023	EXPIRE	4,573		544.65	67,160								(24,954)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/06/2021	10/06/2023	10/06/2023	EXPIRE	5,802		379.17	74,800								(28,463)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/06/2021	10/06/2023	10/06/2023	EXPIRE	2,927		274.38	29,760								(11,324)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/06/2021	10/06/2023	10/06/2023	EXPIRE	23,846		287.15	190,280								(72,405)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/07/2021	10/06/2023	10/06/2023	EXPIRE	43,285		285.58	377,610								(143,876)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/07/2021	10/06/2023	10/06/2023	EXPIRE	6,068		378.67	79,350								(30,234)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/07/2021	10/06/2023	10/06/2023	EXPIRE	2,938		542.74	52,800								(20,118)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/13/2021	10/13/2023	10/13/2023	EXPIRE	8,959		378.75	119,000								(46,406)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/13/2021	10/13/2023	10/13/2023	EXPIRE	1,101		268.68	13,680								(5,335)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/13/2021	10/13/2023	10/13/2023	EXPIRE	26,356		287.22	207,200								(80,801)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/14/2021	10/13/2023	10/13/2023	EXPIRE	42,392		285.71	393,250								(153,555)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/14/2021	10/13/2023	10/13/2023	EXPIRE	8,908		380.13	120,700								(47,131)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	PARDV-	10/14/2021	10/13/2023	10/13/2023	EXPIRE	3,108		560.06	44,960								(17,556)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CSIDV-	10/20/2021	10/20/2023	10/20/2023	EXPIRE	6,036		381.79	76,590								(30,591)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/20/2021	10/20/2023	10/20/2023	EXPIRE	1,093		275.24	11,010								(4,398)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/20/2021	10/20/2023	10/20/2023	EXPIRE	24,996		293.13	174,660								(69,762)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/21/2021	10/20/2023	10/20/2023	EXPIRE	53,186		281.92	549,640								(219,822)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/21/2021	10/20/2023	10/20/2023	EXPIRE	6,050		380.57	76,820								(30,723)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	10/21/2021	10/20/2023	10/20/2023	EXPIRE	5,380		564.67	82,320								(32,923)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/27/2021	10/27/2023	10/27/2023	EXPIRE	6,788		383.76	85,280								(34,868)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/27/2021	10/27/2023	10/27/2023	EXPIRE	2,187		274.33	23,400								(9,567)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/27/2021	10/27/2023	10/27/2023	EXPIRE	26,391		290.98	209,250								(85,554)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	10/28/2021	10/27/2023	10/27/2023	EXPIRE	7,048		383.45	89,640								(36,698)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/28/2021	10/27/2023	10/27/2023	EXPIRE	3,650		554.43	59,280								(24,269)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/28/2021	10/27/2023	10/27/2023	EXPIRE	30,129		286.01	274,340								(112,314)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/03/2021	11/03/2023	11/03/2023	EXPIRE	7,839		381.94	104,400								(43,685)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/03/2021	11/03/2023	11/03/2023	EXPIRE	8,006		274.23	86,020								(35,995)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/03/2021	11/03/2023	11/03/2023	EXPIRE	24,525		291.98	194,600								(81,429)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/04/2021	11/03/2023	11/03/2023	EXPIRE	8,039		385.24	106,020								(44,427)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/04/2021	11/03/2023	11/03/2023	EXPIRE	26,018		287.39	258,000								(108,112)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/04/2021	11/03/2023	11/03/2023	EXPIRE	6,884		566.38	109,080								(45,709)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/10/2021	11/10/2023	11/10/2023	EXPIRE	7,250		385.84	95,200								(40,765)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/10/2021	11/10/2023	11/10/2023	EXPIRE	6,153		275.2	68,510								(29,336)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/10/2021	11/10/2023	11/10/2023	EXPIRE	17,490		295.01	123,000								(52,669)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/11/2021	11/10/2023	11/10/2023	EXPIRE	7,252		386.49	68,600								(29,417)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	CSIDV-	11/11/2021	11/10/2023	11/10/2023	EXPIRE	5,152		575.46	72,360								(31,029)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/12/2021	11/10/2023	11/10/2023	EXPIRE	28,121		287.46	273,780								(117,568)				
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/12/2021	11/10/2023	11/10/2023	EXPIRE	877		113.4	3,200								(1,374)				
BESFUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/17/2021	11/17/2023	11/17/2023	EXPIRE	96		1,035.37	3,780								(1,656)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/17/2021	11/17/2023	11/17/2023	EXPIRE	8,260		387.02	109,120								(47,791)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/17/2021	11/17/2023	11/17/2023	EXPIRE	1,807		280.06	16,150								(7,073)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/17/2021	11/17/2023	11/17/2023	EXPIRE	26,570		294.04	197,600								(86,542)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/18/2021	11/17/2023	11/17/2023	EXPIRE	73,982		289.05	660,300								(289,601)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/18/2021	11/17/2023	11/17/2023	EXPIRE	1,757		114.06	5,640								(2,474)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/18/2021	11/17/2023	11/17/2023	EXPIRE	8,255		387.24	109,760								(48,140)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/18/2021	11/17/2023	11/17/2023	EXPIRE	10,449		574.29	150,700								(66,096)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/23/2021	11/22/2023	11/22/2023	EXPIRE	5,228		381.79	70,000								(31,190)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/23/2021	11/22/2023	11/22/2023	EXPIRE	4,010		273.46	41,690								(18,576)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/23/2021	11/22/2023	11/22/2023	EXPIRE	20,689		291.16	168,150								(74,923)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/24/2021	11/24/2023	11/24/2023	EXPIRE	34,117		287.24	321,440								(143,918)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/24/2021	11/24/2023	11/24/2023	EXPIRE	5,224		382.48	67,000								(29,998)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	11/24/2021	11/24/2023	11/24/2023	EXPIRE	10,198		571.9	177,660								(79,544)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/01/2021	12/01/2023	12/01/2023	EXPIRE	7,330		382.38	92,680								(42,396)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/01/2021	12/01/2023	12/01/2023	EXPIRE	3,297		274.04	32,130								(14,698)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/01/2021	12/01/2023	12/01/2023	EXPIRE	14,925		291.24	98,700								(45,150)				
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/02/2021	12/01/2023	12/01/2023	EXPIRE	888		114.12	2,270								(43,653)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/02/2021	10/30/2023	10/30/2023	EXPIRE	7,343		277.69	100,800								(1,040)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/02/2021	12/01/2023	12/01/2023	EXPIRE	20,980		285.69	199,800								(91,519)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/02/2021	12/01/2023	12/01/2023	EXPIRE	7,596		382.16	99,180								(45,430)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	CSIDV-	12/02/2021	12/01/2023	12/01/2023	EXPIRE	7,334		563.69	112,100								(51,348)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/08/2021	12/13/2023	12/13/2023	EXPIRE	97		1,027.87	3,510								(1,652)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/08/2021	12/13/2023	12/13/2023	EXPIRE	291		1,034.04	9,720								(4,574)				
SPLV5UE - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/08/2021	12/13/2023	12/13/2023	EXPIRE	486		204.47	4,180								(1,967)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/08/2021	12/13/2023	12/13/2023	EXPIRE	10,924		384.08	108,360								(50,987)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/08/2021	12/13/2023	12/13/2023	EXPIRE	9,796		275.06	100,980								(47,515)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/08/2021	12/13/2023	12/13/2023	EXPIRE	25,979		292.24	197,136								(92,760)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/09/2021	12/13/2023	12/13/2023	EXPIRE	30,961		286.3	308,830								(145,507)				
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/09/2021	12/13/2023	12/13/2023	EXPIRE	2,643		113.29	9,000								(4,240)				
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/09/2021	12/13/2023	12/13/2023	EXPIRE	5,285		113.4	17,700								(8,339)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/09/2021	12/13/2023	12/13/2023	EXPIRE	10,944		383.01	142,800								(67,281)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/09/2021	12/13/2023	12/13/2023	EXPIRE	11,213		577.74	162,840								(76,723)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/15/2021	12/20/2023	12/20/2023	EXPIRE	7,290		382.16	102,480								(49,182)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/15/2021	12/20/2023	12/20/2023	EXPIRE	6,149		275.65	67,660								(32,471)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/15/2021	12/20/2023	12/20/2023	EXPIRE	24,121		294.35	176,640								(84,773)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/15/2021	12/20/2023	12/20/2023	EXPIRE	97		1,025.34	3,650								(1,752)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
BESGUVCX- 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/15/2021	12/20/2023	12/20/2023	EXPIRE	292		1,022.17	10,950								(5,255)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	PARDV-	12/16/2021	12/20/2023	12/20/2023	EXPIRE	7,080		587.18	108,680								(52,226)				
LSMANFI- 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/16/2021	12/20/2023	12/20/2023	EXPIRE	3,523		111.71	14,840								(7,131)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/16/2021	12/20/2023	12/20/2023	EXPIRE	6,993		384.15	100,710								(48,396)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/16/2021	12/20/2023	12/20/2023	EXPIRE	28,383		288.61	273,060								(131,219)				
BESGUVCX- 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/22/2021	12/29/2023	12/29/2023	EXPIRE	679		1,031.83	23,590								(11,575)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/22/2021	12/29/2023	12/29/2023	EXPIRE	25,963		293.85	183,520								(90,052)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/22/2021	12/29/2023	12/29/2023	EXPIRE	5,697		387.73	71,500								(35,085)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/22/2021	12/29/2023	12/29/2023	EXPIRE	9,016		276.71	99,500								(48,824)				
LSMANFI- 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/23/2021	12/29/2023	12/29/2023	EXPIRE	5,268		113.55	18,300								(8,991)				
LSMANFI- 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/23/2021	12/29/2023	12/29/2023	EXPIRE	9,658		114.24	30,470								(14,971)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/23/2021	12/29/2023	12/29/2023	EXPIRE	33,972		288.76	316,540								(155,528)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/23/2021	12/29/2023	12/29/2023	EXPIRE	5,946		387.97	76,130								(37,406)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	PARDV-	12/23/2021	12/29/2023	12/29/2023	EXPIRE	7,110		586.26	107,920								(53,025)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	12/29/2021	01/04/2023	01/04/2023	EXPIRE	27		36,525.11	38,900								(110)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	12/29/2021	01/04/2023	01/04/2023	EXPIRE	30		36,415.65	17,050								(48)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2021	01/04/2023	01/04/2023	EXPIRE	4,800		16,491.01	81,120								(229)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	12/29/2021	01/04/2023	01/04/2023	EXPIRE	222		2,235.74	6,800								(19)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2021	01/04/2023	01/04/2023	EXPIRE	10,852		387.01	102,900								(290)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2021	01/04/2023	01/04/2023	EXPIRE	33,849		394.36	212,220								(598)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2021	01/04/2023	01/04/2023	EXPIRE	7,752		389.33	64,800								(183)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	12/29/2021	12/29/2023	12/29/2023	EXPIRE	6,201		384.69	91,440								(59)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	12/29/2021	01/04/2023	01/04/2023	EXPIRE	4,669		285.12	20,930								(79)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	WF-	12/29/2021	01/04/2023	01/04/2023	EXPIRE	3,591		277.6	28,100								(98)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	WF-	12/29/2021	12/29/2023	12/29/2023	EXPIRE	6,105		276.49	60,180								(15)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2021	01/04/2023	01/04/2023	EXPIRE	176		2,742.46	34,900								(438)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2021	01/04/2023	01/04/2023	EXPIRE	176		2,870.61	5,250								(380)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2021	01/04/2023	01/04/2023	EXPIRE	32,357		372.84	155,440								(191)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2021	01/04/2023	01/04/2023	EXPIRE	18,968		366.39	134,640								(74)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/29/2021	01/04/2023	01/04/2023	EXPIRE	13,301		292.55	67,640								(45,285)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/29/2021	01/04/2023	01/04/2023	EXPIRE	3,844		287.33	26,180								(29,803)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/29/2021	12/29/2023	12/29/2023	EXPIRE	17,121		296.77	111,720								(55,328)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/30/2021	01/05/2023	01/05/2023	EXPIRE	2,100		0.99	45,360								(249)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	12/30/2021	01/05/2023	01/05/2023	EXPIRE	743		4,271.62	85,760								(470)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOA-	12/30/2021	01/05/2023	01/05/2023	EXPIRE	2,945		170.47	5,900								(32)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2021	01/05/2023	01/05/2023	EXPIRE	170		36,143.29	139,810								(767)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/30/2021	01/05/2023	01/05/2023	EXPIRE	4,900		16,429.10	83,790								(460)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2021	01/05/2023	01/05/2023	EXPIRE	310		16,264.80	107,406								(589)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2021	01/05/2023	01/05/2023	EXPIRE	1,156		2,210.56	70,694								(388)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/30/2021	12/29/2023	12/29/2023	EXPIRE	23,172		287.11	242,540								(2,454)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	12/30/2021	01/05/2023	01/05/2023	EXPIRE	49,111		284.8	447,300								(567)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	12/30/2021	12/29/2023	12/29/2023	EXPIRE	6,451		385.22	94,000								(1,186)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS AG-	12/30/2021	01/05/2023	01/05/2023	EXPIRE	10,837		387.54	103,320								(351)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2021	01/05/2023	01/05/2023	EXPIRE	33,802		394.91	216,150								(879)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2021	01/05/2023	01/05/2023	EXPIRE	7,741		390.26	63,900								(728)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2021	01/05/2023	01/05/2023	EXPIRE	32,651		372.31	160,290								(81)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2021	01/05/2023	01/05/2023	EXPIRE	18,697		366.22	132,660								(419)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/30/2021	01/05/2023	01/05/2023	EXPIRE	2,791		356.54	14,700								(120,274)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/30/2021	12/29/2023	12/29/2023	EXPIRE	9,226		582.57	176,500								(46,614)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/30/2021	01/05/2023	01/05/2023	EXPIRE	1,127		2,810.93	76,288								(87,525)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	01/05/2022	01/10/2023	01/10/2023	EXPIRE	30		36,006.63	51,040								(960)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	01/05/2022	01/10/2023	01/10/2023	EXPIRE	19		36,225.07	16,030								(302)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	01/05/2022	01/10/2023	01/10/2023	EXPIRE	228		2,156.70	31,050								(584)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/05/2022	01/10/2023	01/10/2023	EXPIRE	393		1,015.33	10,240								(193)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/05/2022	01/10/2023	01/10/2023	EXPIRE	98		1,020.42	2,320								(44)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/05/2022	01/10/2023	01/10/2023	EXPIRE	8,333		383.61	79,360								(1,493)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/05/2022	01/10/2023	01/10/2023	EXPIRE	4,427		393.21	24,310								(457)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/05/2022	01/10/2023	01/10/2023	EXPIRE	9,896		386.68	79,800								(1,502)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/05/2022	01/10/2023	01/10/2023	EXPIRE	2,890		282.67	13,600								(256)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/05/2022	01/10/2023	01/10/2023	EXPIRE	1,806		275.19	14,750								(278)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/05/2022	01/10/2023	01/10/2023	EXPIRE	18,501		373.85	61,380								(1,155)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/05/2022	01/10/2023	01/10/2023	EXPIRE	18,501		362.44	141,900								(2,670)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/05/2022	01/10/2023	01/10/2023	EXPIRE	15,222		289.25	76,110								(1,432)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/05/2022	01/10/2023	01/10/2023	EXPIRE	2,814		281.99	23,760								(447)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/05/2022	01/10/2023	01/10/2023	EXPIRE	286		2,773.05	13,200								(248)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/05/2022	01/10/2023	01/10/2023	EXPIRE	4,500		15,771.78	52,650								(991)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	01/06/2022	01/11/2023	01/11/2023	EXPIRE	2,700		0.99	73,710								(1,584)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/06/2022	01/11/2023	01/11/2023	EXPIRE	370		4,316.16	29,440								(633)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	01/06/2022	01/11/2023	01/11/2023	EXPIRE	105		36,272.70	114,380								(2,458)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	01/06/2022	01/11/2023	01/11/2023	EXPIRE	4,500		15,765.36	51,300								(1,102)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	01/06/2022	01/11/2023	01/11/2023	EXPIRE	140		16,143.72	55,880								(1,201)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	01/06/2022	01/11/2023	01/11/2023	EXPIRE	906		2,215.19	41,000								(881)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	01/06/2022	01/11/2023	01/11/2023	EXPIRE	853		2,814.81	48,720								(1,047)				
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	01/06/2022	01/11/2023	01/11/2023	EXPIRE	480		207.34	2,960								(64)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/06/2022	01/11/2023	01/11/2023	EXPIRE	44,040		283.26	305,000								(6,555)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/06/2022	01/11/2023	01/11/2023	EXPIRE	4,401		111.91	14,500								(312)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/06/2022	01/11/2023	01/11/2023	EXPIRE	4,401		112.82	12,300								(264)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/06/2022	01/11/2023	01/11/2023	EXPIRE	8,384		381.65	77,440								(1,664)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/06/2022	01/11/2023	01/11/2023	EXPIRE	4,454		391.19	23,460								(504)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/06/2022	01/11/2023	01/11/2023	EXPIRE	9,695		384.71	75,480								(1,622)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/06/2022	01/11/2023	01/11/2023	EXPIRE	18,791		373.66	64,320								(1,382)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/06/2022	01/11/2023	01/11/2023	EXPIRE	18,791		362.6	144,050								(3,096)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/06/2022	01/11/2023	01/11/2023	EXPIRE	5,329		356.54	26,980								(580)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/12/2022	01/18/2023	01/18/2023	EXPIRE	294		1,028.92	6,000								(241)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/12/2022	01/18/2023	01/18/2023	EXPIRE	393		1,034.02	7,200								(289)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	01/12/2022	01/18/2023	01/18/2023	EXPIRE	33		36,036.28	50,520								(2,028)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	01/12/2022	01/18/2023	01/18/2023	EXPIRE	63		36,217.73	35,880								(1,440)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	01/12/2022	01/18/2023	01/18/2023	EXPIRE	6,000		15,905.10	58,200								(2,337)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/12/2022	01/18/2023	01/18/2023	EXPIRE	460		2,186.93	13,200								(530)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	01/12/2022	01/18/2023	01/18/2023	EXPIRE	179		2,801.58	23,500								(943)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	01/12/2022	01/18/2023	01/18/2023	EXPIRE	250		2,840.77	10,010								(402)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/12/2022	01/18/2023	01/18/2023	EXPIRE	16,280		285.38	107,180								(4,303)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/12/2022	01/18/2023	01/18/2023	EXPIRE	16,408		393.55	87,570								(3,516)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/12/2022	01/18/2023	01/18/2023	EXPIRE	7,813		384.33	71,100								(2,854)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/12/2022	01/18/2023	01/18/2023	EXPIRE	6,511		382.41	65,750								(2,640)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/12/2022	01/18/2023	01/18/2023	EXPIRE	5,057		284.05	21,140								(849)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/12/2022	01/18/2023	01/18/2023	EXPIRE	1,084		274.92	9,030								(363)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/12/2022	01/18/2023	01/18/2023	EXPIRE	24,182		371.28	86,860								(3,487)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/12/2022	01/18/2023	01/18/2023	EXPIRE	18,277		366.65	93,600								(3,758)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	01/13/2022	01/19/2023	01/19/2023	EXPIRE	2,400		1	54,720								(2,343)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	MLIDV-	01/13/2022	01/19/2023	01/19/2023	EXPIRE	602		4,285.68	63,180								(2,705)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	01/13/2022	01/19/2023	01/19/2023	EXPIRE	130		36,113.62	63,920								(2,737)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	01/13/2022	01/19/2023	01/19/2023	EXPIRE	6,000		15,495.62	58,200								(2,492)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	01/13/2022	01/19/2023	01/19/2023	EXPIRE	232		15,635.08	66,240								(2,836)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	01/13/2022	01/19/2023	01/19/2023	EXPIRE	834		2,159.43	37,800								(1,618)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/13/2022	01/19/2023	01/13/2023	EXERCISE	2,938		168.45	9,750		20,000						(417)	20,000			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/13/2022	01/19/2023	01/19/2023	EXPIRE	42,224		283.63	292,800								(12,536)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/13/2022	01/19/2023	01/19/2023	EXPIRE	4,386		114.55	9,400								(402)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	01/13/2022	01/19/2023	01/19/2023	EXPIRE	16,453		392.48	86,310								(3,695)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	01/13/2022	01/19/2023	01/19/2023	EXPIRE	7,574		383.29	68,150								(2,918)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	01/13/2022	01/19/2023	01/19/2023	EXPIRE	6,529		381.37	65,000								(2,783)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/13/2022	01/19/2023	01/19/2023	EXPIRE	788		2,819.67	41,668								(1,784)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/13/2022	01/19/2023	01/19/2023	EXPIRE	23,932		370.79	95,200								(4,076)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/13/2022	01/19/2023	01/19/2023	EXPIRE	18,301		366.17	98,800								(4,230)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/13/2022	01/19/2023	01/19/2023	EXPIRE	3,379		354.81	15,360								(658)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/19/2022	01/24/2023	01/24/2023	EXPIRE	300		1,002.89	6,930								(390)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/19/2022	01/24/2023	01/24/2023	EXPIRE	200		985.9	6,360								(358)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	01/19/2022	01/24/2023	01/24/2023	EXPIRE	23		34,853.50	35,680								(2,007)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	01/19/2022	01/24/2023	01/24/2023	EXPIRE	34		34,818.47	14,280								(803)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	01/19/2022	01/24/2023	01/24/2023	EXPIRE	5,400		15,047.84	69,120								(3,888)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	01/19/2022	01/24/2023	01/24/2023	EXPIRE	26,571		388.85	148,470								(8,351)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	01/19/2022	01/24/2023	01/24/2023	EXPIRE	6,577		382.01	54,750								(3,080)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	01/19/2022	01/24/2023	01/24/2023	EXPIRE	17,889		379.73	167,960								(9,447)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	01/19/2022	01/24/2023	01/24/2023	EXPIRE	3,297		278.96	14,400								(810)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	01/19/2022	01/24/2023	01/24/2023	EXPIRE	1,832		274.87	11,100								(624)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/19/2022	01/24/2023	01/24/2023	EXPIRE	22,703		366.47	101,600								(5,715)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/19/2022	01/24/2023	01/24/2023	EXPIRE	23,838		361.18	149,520								(8,410)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/19/2022	01/24/2023	01/24/2023	EXPIRE	17,554		282.76	107,800								(6,063)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/19/2022	01/24/2023	01/24/2023	EXPIRE	6,058		281.46	41,310								(2,324)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	01/20/2022	01/25/2023	01/25/2023	EXPIRE	2,200		0.99	51,040								(3,007)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	01/20/2022	01/25/2023	01/25/2023	EXPIRE	581		4,291.01	60,500								(3,565)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	01/20/2022	01/25/2023	01/25/2023	EXPIRE	141		34,784.82	109,270								(6,438)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/20/2022	01/25/2023	01/25/2023	EXPIRE	5,300		14,846.46	67,310								(3,966)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/20/2022	01/25/2023	01/25/2023	EXPIRE	216		14,846.46	72,832								(4,291)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/20/2022	01/25/2023	01/25/2023	EXPIRE	1,383		2,026.06	58,296								(3,435)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/20/2022	01/25/2023	01/25/2023	EXPIRE	40,837		283.06	196,080								(11,553)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/20/2022	01/25/2023	01/25/2023	EXPIRE	5,309		112.89	12,900								(760)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/20/2022	01/25/2023	01/25/2023	EXPIRE	2,655		115.04	4,080								(240)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/20/2022	01/25/2023	01/25/2023	EXPIRE	26,618		387.78	149,480								(8,807)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/20/2022	01/25/2023	01/25/2023	EXPIRE	6,589		381.33	54,500								(3,211)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/20/2022	01/25/2023	01/25/2023	EXPIRE	17,658		378.68	168,840								(9,948)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/20/2022	01/25/2023	01/25/2023	EXPIRE	22,494		365.25	98,750								(5,818)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/20/2022	01/25/2023	01/25/2023	EXPIRE	23,917		359.99	153,720								(9,057)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/20/2022	01/25/2023	01/20/2023	EXERCISE	2,563		351.56	15,120		144						(891)	144			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/20/2022	01/25/2023	01/25/2023	EXPIRE	1,137		2,620.80	83,790								(4,937)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/26/2022	01/31/2023	01/31/2023	EXPIRE	406		985.36	9,840								(738)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/26/2022	01/31/2023	01/31/2023	EXPIRE	29		33,553.06	16,700								(1,252)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/26/2022	01/31/2023	01/31/2023	EXPIRE	29		33,997.24	50,700								(3,801)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/26/2022	01/31/2023	01/31/2023	EXPIRE	5,200		14,172.76	83,720								(6,276)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/26/2022	01/31/2023	01/31/2023	EXPIRE	405		1,964.60	12,000								(900)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/26/2022	01/31/2023	01/31/2023	EXPIRE	24,956		386.08	129,720								(9,724)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/26/2022	01/31/2023	01/31/2023	EXPIRE	4,248		378.17	35,520								(2,663)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/26/2022	01/31/2023	01/31/2023	EXPIRE	14,336		376.28	132,840								(9,958)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/26/2022	01/31/2023	01/31/2023	EXPIRE	17,403		281.05	93,600								(7,016)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/26/2022	01/31/2023	01/31/2023	EXPIRE	5,168		278.76	19,460								(1,459)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/26/2022	01/31/2023	01/31/2023	EXPIRE	1,107		268.74	9,030								(677)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/26/2022	01/31/2023	01/31/2023	EXPIRE	4,641		280.12	33,280								(2,495)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/26/2022	01/31/2023	01/31/2023	EXPIRE	24,467		362.34	100,300								(7,519)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/26/2022	01/31/2023	01/31/2023	EXPIRE	23,027		356.44	145,600								(10,914)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	01/26/2022	01/31/2023	01/31/2023	EXPIRE	195		2,525.84	33,200								(2,489)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	01/26/2022	01/31/2023	01/31/2023	EXPIRE	389		2,561.82	9,700								(727)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/27/2022	02/01/2023	02/01/2023	EXPIRE	40,349		278.41	245,280								(19,042)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	01/27/2022	02/01/2023	02/01/2023	EXPIRE	1,900		1.02	43,130								(3,348)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	MLIDV-	01/27/2022	02/01/2023	01/27/2023	EXERCISE	717		4,151.49	78,600		19,011						(6,102)	19,011			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/27/2022	02/01/2023	02/01/2023	EXPIRE	25,068		385.1	123,140								(9,560)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/27/2022	02/01/2023	02/01/2023	EXPIRE	4,000		377.22	31,800								(2,469)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/27/2022	02/01/2023	02/01/2023	EXPIRE	14,401		375.35	127,440								(9,894)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	01/27/2022	02/01/2023	02/01/2023	EXPIRE	205		34,365.74	128,100								(9,945)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	01/27/2022	02/01/2023	01/27/2023	EXERCISE	1,067		2,575.35	60,750		47,081						(4,716)	47,081			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/27/2022	02/01/2023	02/01/2023	EXPIRE	5,100		14,003.11	82,110								(6,375)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	01/27/2022	02/01/2023	02/01/2023	EXPIRE	307		14,185.15	97,180								(7,545)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/27/2022	02/01/2023	02/01/2023	EXPIRE	1,243		1,975.70	37,272								(2,894)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/27/2022	02/01/2023	02/01/2023	EXPIRE	24,459		362.8	100,300								(7,787)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/27/2022	02/01/2023	02/01/2023	EXPIRE	23,308		357.24	144,180								(11,193)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/27/2022	02/01/2023	01/27/2023	EXERCISE	6,618		347.86	31,050		10,108						(2,411)	10,108			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/27/2022	02/01/2023	01/27/2023	EXERCISE	5,967		169.27	13,100		29,000						(1,017)	29,000			
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/28/2022	02/01/2023	02/01/2023	EXPIRE	10,789		112.1	20,880								(1,624)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/28/2022	02/01/2023	02/01/2023	EXPIRE	899		111.22	2,100								(163)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	02/02/2022	02/07/2023	02/07/2023	EXPIRE	5,400		15,139.74	63,720								(6,006)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/02/2022	02/07/2023	02/07/2023	EXPIRE	39		35,629.33	53,900								(5,080)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	02/02/2022	02/07/2023	02/07/2023	EXPIRE	12,635		390.9	59,520								(5,610)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	02/02/2022	02/07/2023	02/07/2023	EXPIRE	2,632		369.63	39,500								(3,723)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	02/02/2022	02/07/2023	02/07/2023	EXPIRE	16,584		378.75	160,020								(15,082)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/02/2022	02/07/2023	02/07/2023	EXPIRE	34		35,664.95	15,960								(1,504)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/02/2022	02/07/2023	02/07/2023	EXPIRE	1,845		278.61	7,200								(679)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/02/2022	02/07/2023	02/07/2023	EXPIRE	738		269.13	5,960								(562)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/02/2022	02/07/2023	02/07/2023	EXPIRE	22,655		283.36	122,850								(11,578)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/02/2022	02/07/2023	02/07/2023	EXPIRE	338		2,678.35	13,770								(1,298)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/02/2022	02/07/2023	02/07/2023	EXPIRE	3,863		283.87	29,810								(2,810)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/02/2022	02/07/2023	02/07/2023	EXPIRE	246		2,007.19	31,150								(2,936)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/02/2022	02/07/2023	02/07/2023	EXPIRE	246		2,057.92	6,450								(608)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/02/2022	02/07/2023	02/07/2023	EXPIRE	29,498		367.37	126,880								(11,958)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/02/2022	02/07/2023	02/07/2023	EXPIRE	18,436		362.44	114,400								(10,782)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	02/02/2022	02/07/2023	02/07/2023	EXPIRE	300		1,008.55	6,030								(568)				
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/02/2022	02/07/2023	02/07/2023	EXPIRE	971		205.62	5,540								(522)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/03/2022	02/08/2023	02/08/2023	EXPIRE	42,165		280.69	258,420								(25,121)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/03/2022	02/08/2023	02/08/2023	EXPIRE	3,584		113.05	6,160								(599)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	02/03/2022	02/08/2023	02/03/2023	EXERCISE	3,100		0.99	63,550		3,298						(6,178)	3,298			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	02/03/2022	02/08/2023	02/03/2023	EXERCISE	459		4,141.02	59,280		53,664						(5,763)	53,664			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	02/03/2022	02/08/2023	02/08/2023	EXPIRE	12,715		388.07	60,960								(5,926)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	02/03/2022	02/08/2023	02/08/2023	EXPIRE	2,384		366.93	36,270								(3,526)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	02/03/2022	02/08/2023	02/08/2023	EXPIRE	16,689		375.99	163,800								(15,923)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	02/03/2022	02/08/2023	02/08/2023	EXPIRE	177		35,076.04	186,620								(18,141)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/03/2022	02/08/2023	02/03/2023	EXERCISE	1,069		2,639.81	49,840		72,340						(4,845)	72,340			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/03/2022	02/08/2023	02/08/2023	EXPIRE	29,276		366.25	132,870								(12,916)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/03/2022	02/08/2023	02/08/2023	EXPIRE	18,475		361.32	116,350								(11,310)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/03/2022	02/08/2023	02/03/2023	EXERCISE	5,400		351.83	23,180		1,299						(2,253)	1,299			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/03/2022	02/08/2023	02/08/2023	EXPIRE	5,400		14,501.11	63,180								(6,142)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	02/03/2022	02/08/2023	02/08/2023	EXPIRE	303		14,660.62	91,960								(8,939)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	02/03/2022	02/08/2023	02/08/2023	EXPIRE	1,205		2,022.88	55,200								(5,366)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	02/09/2022	02/14/2023	02/14/2023	EXPIRE	5,800		15,056.96	70,180								(8,068)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/09/2022	02/14/2023	02/14/2023	EXPIRE	16,372		387.78	86,800								(9,979)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/09/2022	02/14/2023	02/14/2023	EXPIRE	2,641		381.72	20,200								(2,322)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/09/2022	02/14/2023	02/14/2023	EXPIRE	8,978		375.67	95,540								(10,984)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	02/09/2022	02/14/2023	02/14/2023	EXPIRE	6,666		276.76	26,640								(3,063)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/09/2022	02/14/2023	02/14/2023	EXPIRE	14,039		280.85	89,310								(10,268)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/09/2022	02/14/2023	02/14/2023	EXPIRE	2,113		281.17	18,420								(2,118)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CSIDV-	02/09/2022	02/14/2023	02/14/2023	EXPIRE	24,440		365.6	121,260								(13,941)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CSIDV-	02/09/2022	02/14/2023	02/14/2023	EXPIRE	33,534		358.56	256,060								(29,439)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/09/2022	02/14/2023	02/14/2023	EXPIRE	100		993.48	2,640								(304)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/09/2022	02/14/2023	02/14/2023	EXPIRE	22		34,945.39	42,480								(4,884)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/09/2022	02/14/2023	02/14/2023	EXPIRE	36		35,160.00	20,410								(2,347)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/09/2022	02/14/2023	02/14/2023	EXPIRE	184		2,737.86	22,450								(2,581)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/09/2022	02/14/2023	02/14/2023	EXPIRE	220		2,623.56	10,500								(1,207)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/09/2022	02/14/2023	02/14/2023	EXPIRE	240		2,020.99	7,650								(880)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/10/2022	02/15/2023	02/15/2023	EXPIRE	1,119		2,660.32	54,900								(6,474)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/10/2022	02/15/2023	02/15/2023	EXPIRE	5,700		14,705.64	68,970								(8,134)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	02/10/2022	02/15/2023	02/15/2023	EXPIRE	252		14,646.81	72,520								(8,552)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	02/10/2022	02/15/2023	02/15/2023	EXPIRE	1,121		2,036.80	49,450								(5,832)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/10/2022	02/15/2023	02/15/2023	EXPIRE	51,286		277.15	323,760								(38,181)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/10/2022	02/15/2023	02/15/2023	EXPIRE	1,787		112.16	4,000								(472)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/10/2022	02/15/2023	02/15/2023	EXPIRE	893		109.25	3,440								(406)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	02/10/2022	02/15/2023	02/15/2023	EXPIRE	2,500		1.01	40,250								(4,747)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	02/10/2022	02/15/2023	02/10/2023	EXERCISE	500		4,197.07	25,410		435						(2,997)	435			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/10/2022	02/15/2023	02/15/2023	EXPIRE	16,475		384.97	88,660								(10,456)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/10/2022	02/15/2023	02/15/2023	EXPIRE	2,657		378.95	20,600								(2,429)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/10/2022	02/15/2023	02/15/2023	EXPIRE	8,769		372.55	96,030								(11,325)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/10/2022	02/15/2023	02/15/2023	EXPIRE	24,355		362.26	125,800								(14,835)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/10/2022	02/15/2023	02/15/2023	EXPIRE	33,811		355.28	266,680								(31,449)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/10/2022	02/15/2023	02/10/2023	EXERCISE	3,152		347.6	19,140		5,751						(2,257)	5,751			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/10/2022	02/15/2023	02/10/2023	EXERCISE	2,932		171.75	12,350		4,708						(1,456)	4,708			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARDV-	02/10/2022	02/15/2023	02/15/2023	EXPIRE	122		35,171.10	92,837								(10,948)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	02/16/2022	02/22/2023	02/22/2023	EXPIRE	20,138		383.05	130,720								(18,044)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	02/16/2022	02/22/2023	02/22/2023	EXPIRE	4,770		380.4	36,180								(4,994)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	02/16/2022	02/22/2023	02/22/2023	EXPIRE	12,189		376.63	113,620								(15,684)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/16/2022	02/22/2023	02/22/2023	EXPIRE	1,121		265.46	9,060								(1,251)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/16/2022	02/22/2023	02/22/2023	EXPIRE	1,121		265.73	8,880								(1,226)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	PARDV-	02/16/2022	02/22/2023	02/22/2023	EXPIRE	27,633		361.65	129,600								(17,890)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	PARDV-	02/16/2022	02/22/2023	02/22/2023	EXPIRE	18,422		355.4	131,840								(18,199)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/16/2022	02/22/2023	02/22/2023	EXPIRE	16,945		281.52	99,640								(13,754)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/16/2022	02/22/2023	02/22/2023	EXPIRE	3,890		281.67	30,250								(4,176)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/16/2022	02/22/2023	02/22/2023	EXPIRE	101		971.83	3,340								(461)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/16/2022	02/22/2023	02/22/2023	EXPIRE	405		995.56	8,480								(1,171)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	02/16/2022	02/22/2023	02/22/2023	EXPIRE	29		34,654.79	48,200								(6,653)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	02/16/2022	02/22/2023	02/22/2023	EXPIRE	66		34,899.33	36,570								(5,048)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	02/16/2022	02/22/2023	02/22/2023	EXPIRE	222		2,694.26	10,020								(1,383)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/16/2022	02/22/2023	02/22/2023	EXPIRE	5,400		14,603.64	76,680								(10,585)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/16/2022	02/22/2023	02/22/2023	EXPIRE	289		2,060.59	9,300								(1,284)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/17/2022	02/23/2023	02/23/2023	EXPIRE	5,400		14,171.74	75,600								(10,659)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	02/17/2022	02/23/2023	02/23/2023	EXPIRE	289		14,143.39	81,180								(11,445)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	02/17/2022	02/23/2023	02/23/2023	EXPIRE	1,035		2,042.28	38,010								(5,359)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	02/17/2022	02/23/2023	02/23/2023	EXPIRE	166		34,483.59	125,970								(17,760)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	02/17/2022	02/23/2023	02/23/2023	EXPIRE	2,200		0.99	56,540								(7,972)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	02/17/2022	02/23/2023	02/17/2023	EXERCISE	535		4,092.62	41,580		81,400						(5,862)	81,400			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/17/2022	02/23/2023	02/17/2023	EXERCISE	1,096		2,631.70	62,350		37,734						(8,791)	37,734			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/17/2022	02/23/2023	02/23/2023	EXPIRE	49,164		278.28	278,800								(39,308)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/17/2022	02/23/2023	02/23/2023	EXPIRE	3,595		111.16	8,560								(1,207)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/17/2022	02/23/2023	02/23/2023	EXPIRE	1,797		109.05	6,360								(897)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/17/2022	02/23/2023	02/23/2023	EXPIRE	20,085		384.07	130,720								(18,430)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/17/2022	02/23/2023	02/23/2023	EXPIRE	4,493		381.04	34,850								(4,913)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/17/2022	02/23/2023	02/23/2023	EXPIRE	12,421		377.26	118,910								(16,765)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/17/2022	02/23/2023	02/23/2023	EXPIRE	27,394		361	123,500								(17,412)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/17/2022	02/23/2023	02/23/2023	EXPIRE	18,455		354.76	130,560								(18,408)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/17/2022	02/23/2023	02/17/2023	EXERCISE	1,730		346.79	8,100		4,337						(1,142)	4,337			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/23/2022	02/28/2023	02/28/2023	EXPIRE	13,811		376.14	126,360								(19,764)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/23/2022	02/28/2023	02/28/2023	EXPIRE	27,090		385.55	141,780								(22,176)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/23/2022	02/28/2023	02/28/2023	EXPIRE	3,187		379.15	24,720								(3,866)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/23/2022	02/28/2023	02/28/2023	EXPIRE	4,458		275.09	19,560								(3,059)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/23/2022	02/28/2023	02/28/2023	EXPIRE	372		273.2	1,900								(297)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/23/2022	02/28/2023	02/28/2023	EXPIRE	24,452		283.94	127,160								(19,889)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/23/2022	02/28/2023	02/28/2023	EXPIRE	4,220		284.06	31,200								(4,880)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	02/23/2022	02/28/2023	02/28/2023	EXPIRE	25,503		358.86	124,080								(19,407)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	02/23/2022	02/28/2023	02/28/2023	EXPIRE	20,866		353.34	144,720								(22,635)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/23/2022	02/28/2023	02/28/2023	EXPIRE	614		976.28	14,940								(2,337)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	02/23/2022	02/28/2023	02/28/2023	EXPIRE	30		32,833.57	54,000								(8,446)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	02/23/2022	02/28/2023	02/23/2023	EXERCISE	51		32,634.78	27,030		2,802						(4,228)	2,802			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/23/2022	02/28/2023	02/28/2023	EXPIRE	196		2,512.45	31,750								(4,966)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/23/2022	02/28/2023	02/28/2023	EXPIRE	313		2,532.88	13,040								(2,040)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/23/2022	02/28/2023	02/28/2023	EXPIRE	6,500		13,509.43	74,100								(11,590)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	02/23/2022	02/28/2023	02/28/2023	EXPIRE	257		1,959.64	29,700								(4,645)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	02/23/2022	02/28/2023	02/28/2023	EXPIRE	257		1,918.81	6,400								(1,001)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/24/2022	03/01/2023	03/01/2023	EXPIRE	11,800		109.72	29,770								(4,744)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/24/2022	03/01/2023	03/01/2023	EXPIRE	64,270		275.12	421,260								(67,135)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	02/24/2022	03/01/2023	02/24/2023	EXERCISE	1,700		1.01	34,170		6,662						(5,446)	6,662			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/24/2022	03/01/2023	02/24/2023	EXERCISE	679		3,890.55	60,320		130,000						(9,613)	130,000			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/24/2022	03/01/2023	03/01/2023	EXPIRE	13,744		378.35	124,280								(19,806)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/24/2022	03/01/2023	03/01/2023	EXPIRE	27,223		387.8	141,110								(22,488)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/24/2022	03/01/2023	03/01/2023	EXPIRE	3,436		381.37	26,260								(4,185)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/24/2022	03/01/2023	03/01/2023	EXPIRE	25,236		358.88	109,620								(17,470)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/24/2022	03/01/2023	03/01/2023	EXPIRE	20,885		353.36	136,080								(21,687)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/24/2022	03/01/2023	02/24/2023	EXERCISE	1,450		345.43	7,150		3,520						(1,139)	3,520			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	02/24/2022	03/01/2023	03/01/2023	EXPIRE	199		33,755.41	134,640								(21,457)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/24/2022	03/01/2023	03/01/2023	EXPIRE	1,545		2,617.34	75,600								(12,048)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	02/24/2022	03/01/2023	03/01/2023	EXPIRE	6,500		13,974.67	74,750								(11,913)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	02/24/2022	03/01/2023	03/01/2023	EXPIRE	401		14,170.31	87,360								(13,922)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	02/24/2022	03/01/2023	03/01/2023	EXPIRE	1,203		2,007.32	44,640								(7,114)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/02/2022	03/07/2023	03/07/2023	EXPIRE	608		990.89	13,560								(2,394)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/02/2022	03/07/2023	03/07/2023	EXPIRE	507		979.05	14,200								(2,507)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	03/02/2022	03/07/2023	03/07/2023	EXPIRE	13,903		391.49	68,900								(12,165)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	03/02/2022	03/07/2023	03/07/2023	EXPIRE	8,657		383.86	67,980								(12,002)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	03/02/2022	03/07/2023	03/07/2023	EXPIRE	11,542		381.2	104,720								(18,489)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	03/02/2022	03/07/2023	03/07/2023	EXPIRE	30		33,959.13	46,400								(8,192)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	03/02/2022	03/07/2023	03/07/2023	EXPIRE	47		34,060.80	19,840								(3,503)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	03/02/2022	03/07/2023	03/07/2023	EXPIRE	187		2,658.16	27,150								(4,793)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	03/02/2022	03/07/2023	03/07/2023	EXPIRE	336		2,663.52	16,560								(2,924)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/02/2022	03/07/2023	03/07/2023	EXPIRE	5,800		14,243.69	81,780								(14,439)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	03/02/2022	03/07/2023	03/07/2023	EXPIRE	291		2,077.40	8,400								(1,483)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/02/2022	03/07/2023	03/07/2023	EXPIRE	4,037		274.93	23,870								(4,214)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/02/2022	03/07/2023	03/07/2023	EXPIRE	2,936		271.11	22,880								(4,040)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/02/2022	03/07/2023	03/07/2023	EXPIRE	18,593		283.59	111,800								(19,739)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/02/2022	03/07/2023	03/07/2023	EXPIRE	6,594		286.13	55,290								(9,762)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	03/02/2022	03/07/2023	03/07/2023	EXPIRE	27,247		362.95	123,500								(21,805)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	03/02/2022	03/07/2023	03/07/2023	EXPIRE	25,239		357.37	163,680								(28,899)				
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/02/2022	03/07/2023	03/07/2023	EXPIRE	491		201.47	2,980								(526)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	03/03/2022	03/08/2023	03/03/2023	EXERCISE	2,700		1	58,320		99,900						(10,453)	99,900			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	03/03/2022	03/08/2023	03/03/2023	EXERCISE	695		3,794.16	49,140		104,000						(8,807)	104,000			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	03/03/2022	03/08/2023	03/03/2023	EXERCISE	192		33,389.12	122,850		355						(22,018)	355			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/03/2022	03/08/2023	03/08/2023	EXPIRE	278		13,796.61	90,207								(16,168)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	03/03/2022	03/08/2023	03/08/2023	EXPIRE	1,476		2,016.15	63,600								(11,399)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	03/03/2022	03/08/2023	03/08/2023	EXPIRE	5,700		14,035.21	79,230								(14,200)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/03/2022	03/08/2023	03/08/2023	EXPIRE	59,302		277.68	400,950								(71,862)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/03/2022	03/08/2023	03/08/2023	EXPIRE	9,049		111.5	17,000								(3,047)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/03/2022	03/08/2023	03/08/2023	EXPIRE	5,429		110.28	13,140								(2,355)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/03/2022	03/08/2023	03/08/2023	EXPIRE	13,885		392.39	66,780								(11,969)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/03/2022	03/08/2023	03/08/2023	EXPIRE	8,645		385.14	64,680								(11,593)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/03/2022	03/08/2023	03/08/2023	EXPIRE	11,265		382.09	100,190								(17,957)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	03/03/2022	03/08/2023	03/08/2023	EXPIRE	1,167		2,654.78	75,950								(13,612)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/03/2022	03/08/2023	03/08/2023	EXPIRE	27,155		363.83	121,600								(21,794)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/03/2022	03/08/2023	03/08/2023	EXPIRE	24,869		358.23	168,780								(30,250)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/09/2022	03/14/2023	03/14/2023	EXPIRE	1,823		276.14	11,350								(2,216)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/09/2022	03/14/2023	03/14/2023	EXPIRE	729		272.58	5,840								(1,140)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/09/2022	03/14/2023	03/14/2023	EXPIRE	24,115		362.95	99,120								(19,355)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/09/2022	03/14/2023	03/14/2023	EXPIRE	25,263		356.34	170,720								(33,336)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	03/09/2022	03/14/2023	03/14/2023	EXPIRE	462		2,617.88	19,920								(3,890)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CSIDV-	03/09/2022	03/14/2023	03/14/2023	EXPIRE	5,800		13,742.20	62,060								(12,118)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/09/2022	03/14/2023	03/14/2023	EXPIRE	496		2,000.16	15,400								(3,007)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/09/2022	03/14/2023	03/14/2023	EXPIRE	13,633		389.83	74,880								(14,622)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/09/2022	03/14/2023	03/14/2023	EXPIRE	16,254		384.49	122,760								(23,971)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/09/2022	03/14/2023	03/14/2023	EXPIRE	11,011		381.05	100,800								(19,683)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/09/2022	03/14/2023	03/14/2023	EXPIRE	919		983.06	19,170								(3,743)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/09/2022	03/14/2023	03/14/2023	EXPIRE	204		980.12	4,540								(887)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/09/2022	03/14/2023	03/14/2023	EXPIRE	48		33,019.96	27,200								(5,311)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/09/2022	03/14/2023	03/14/2023	EXPIRE	42		33,086.53	78,400								(15,309)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/09/2022	03/14/2023	03/14/2023	EXPIRE	26,307		285.5	156,140								(30,489)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/09/2022	03/14/2023	03/14/2023	EXPIRE	4,872		286.21	38,500								(7,518)				
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/09/2022	03/14/2023	03/14/2023	EXPIRE	491		203.52	2,480								(484)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	03/10/2022	03/15/2023	03/10/2023	EXERCISE	3,000		1	77,700		58,140						(15,380)	58,140			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	03/10/2022	03/15/2023	03/10/2023	EXERCISE	739		3,669.64	62,370		126,900						(12,346)	126,900			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/10/2022	03/15/2023	03/15/2023	EXPIRE	62,835		275.32	403,090								(79,789)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	03/10/2022	03/15/2023	03/15/2023	EXPIRE	5,900		13,591.00	66,670								(13,197)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/10/2022	03/15/2023	03/15/2023	EXPIRE	8,175		110.53	17,190								(3,403)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/10/2022	03/15/2023	03/15/2023	EXPIRE	3,633		111.52	6,160								(1,219)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/10/2022	03/15/2023	03/15/2023	EXPIRE	13,911		389.74	74,200								(14,687)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/10/2022	03/15/2023	03/15/2023	EXPIRE	16,536		384.4	122,220								(24,193)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/10/2022	03/15/2023	03/15/2023	EXPIRE	11,287		380.98	101,050								(20,002)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/10/2022	03/15/2023	03/15/2023	EXPIRE	23,841		362.41	102,920								(20,372)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/10/2022	03/15/2023	03/15/2023	EXPIRE	25,277		356.14	176,000								(34,838)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/10/2022	03/15/2023	03/10/2023	EXERCISE	2,872		344.31	22,800		3,242						(4,513)	3,242			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/10/2022	03/15/2023	03/15/2023	EXPIRE	3,755		184.16	7,980								(1,580)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	03/10/2022	03/15/2023	03/15/2023	EXPIRE	223		33,140.89	160,432								(31,756)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	03/10/2022	03/15/2023	03/15/2023	EXPIRE	1,425		2,570.40	84,434								(16,713)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/10/2022	03/15/2023	03/15/2023	EXPIRE	390		13,672.54	113,632								(22,493)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	03/10/2022	03/15/2023	03/15/2023	EXPIRE	1,790		2,005.63	73,584								(14,565)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/16/2022	03/21/2023	03/21/2023	EXPIRE	307		944.15	13,050								(2,793)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/16/2022	03/21/2023	03/21/2023	EXPIRE	1,127		980.28	24,750								(5,296)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/16/2022	03/21/2023	03/21/2023	EXPIRE	53		33,756.53	32,940								(7,049)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/16/2022	03/21/2023	03/21/2023	EXPIRE	6,500		13,956.79	84,500								(18,082)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/16/2022	03/21/2023	03/21/2023	EXPIRE	394		1,994.16	11,760								(2,516)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/16/2022	03/21/2023	03/21/2023	EXPIRE	20,160		385.27	107,920								(23,093)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/16/2022	03/21/2023	03/21/2023	EXPIRE	13,263		378.11	109,500								(23,431)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/16/2022	03/21/2023	03/21/2023	EXPIRE	17,242		377.73	145,600								(31,156)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/16/2022	03/21/2023	03/21/2023	EXPIRE	4,430		274.66	22,680								(4,853)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/16/2022	03/21/2023	03/21/2023	EXPIRE	1,477		270.87	10,160								(2,174)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/16/2022	03/21/2023	03/21/2023	EXPIRE	30,898		364.22	147,960								(31,661)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/16/2022	03/21/2023	03/21/2023	EXPIRE	20,599		357.92	149,040								(31,892)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/16/2022	03/21/2023	03/21/2023	EXPIRE	22,232		285.85	106,640								(22,819)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/16/2022	03/21/2023	03/21/2023	EXPIRE	4,913		284.1	37,660								(8,059)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/16/2022	03/21/2023	03/21/2023	EXPIRE	35		33,892.78	63,120								(13,507)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	03/16/2022	03/21/2023	03/21/2023	EXPIRE	188		2,647.35	28,050								(6,002)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	03/16/2022	03/21/2023	03/21/2023	EXPIRE	301		2,610.14	16,560								(3,544)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/16/2022	03/21/2023	03/21/2023	EXPIRE	246		2,097.73	24,350								(5,211)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/16/2022	03/21/2023	03/21/2023	EXPIRE	1,469		204.42	7,350								(1,573)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	03/17/2022	03/22/2023	03/22/2023	EXPIRE	3,100		0.99	66,960								(14,507)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	03/17/2022	03/22/2023	03/17/2023	EXERCISE	824		3,862.00	66,240		124,800						(14,351)	124,800			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	03/17/2022	03/22/2023	03/22/2023	EXPIRE	226		34,066.99	171,600								(37,178)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/17/2022	03/22/2023	03/22/2023	EXPIRE	340		13,709.16	93,360								(20,227)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/17/2022	03/22/2023	03/22/2023	EXPIRE	1,695		2,019.58	64,785								(14,036)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/17/2022	03/22/2023	03/22/2023	EXPIRE	6,500		14,118.60	85,150								(18,448)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	03/17/2022	03/22/2023	03/22/2023	EXPIRE	1,341		2,646.71	69,840								(15,131)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/17/2022	03/22/2023	03/22/2023	EXPIRE	68,072		275.8	398,310								(86,297)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/17/2022	03/22/2023	03/22/2023	EXPIRE	7,228		109.24	22,080								(4,784)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/17/2022	03/22/2023	03/22/2023	EXPIRE	3,614		109.35	10,840								(2,349)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/17/2022	03/22/2023	03/22/2023	EXPIRE	19,799		387.13	105,750								(22,912)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/17/2022	03/22/2023	03/22/2023	EXPIRE	13,464		379.93	111,180								(24,088)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/17/2022	03/22/2023	03/22/2023	EXPIRE	17,159		379.55	144,300								(31,264)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CSIDV-	03/17/2022	03/22/2023	03/22/2023	EXPIRE	3,994		350.16	17,867								(3,871)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CSIDV-	03/17/2022	03/22/2023	03/22/2023	EXPIRE	31,097		365.24	147,150								(31,881)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CSIDV-	03/17/2022	03/22/2023	03/22/2023	EXPIRE	20,541		358.93	146,160								(31,667)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/23/2022	03/28/2023	03/28/2023	EXPIRE	21,448		385.21	119,880								(27,896)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/23/2022	03/28/2023	03/28/2023	EXPIRE	13,769		379.92	106,080								(24,685)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	03/23/2022	03/28/2023	03/28/2023	EXPIRE	67		34,221.06	41,860								(9,741)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/23/2022	03/28/2023	03/28/2023	EXPIRE	375		2,683.02	16,800								(3,909)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/23/2022	03/28/2023	03/28/2023	EXPIRE	7,400		14,447.54	92,500								(21,525)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/23/2022	03/28/2023	03/28/2023	EXPIRE	188		2,616.41	31,200								(7,260)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	03/23/2022	03/28/2023	03/28/2023	EXPIRE	38		34,633.36	47,450								(11,042)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/23/2022	03/28/2023	03/28/2023	EXPIRE	6,620		373.88	71,000								(16,522)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/23/2022	03/28/2023	03/28/2023	EXPIRE	6,626		276.28	32,580								(7,581)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/23/2022	03/28/2023	03/28/2023	EXPIRE	1,472		272.48	9,680								(2,253)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/23/2022	03/28/2023	03/28/2023	EXPIRE	26,520		284.88	137,640								(32,029)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/23/2022	03/28/2023	03/28/2023	EXPIRE	5,576		286.38	42,240								(9,829)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/23/2022	03/28/2023	03/28/2023	EXPIRE	27,109		364.8	135,850								(31,612)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/23/2022	03/28/2023	03/28/2023	EXPIRE	31,389		358.5	233,200								(54,265)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/23/2022	03/28/2023	03/28/2023	EXPIRE	410		979.86	8,720								(2,029)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/23/2022	03/28/2023	03/28/2023	EXPIRE	307		955.46	10,500								(2,443)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	03/23/2022	03/28/2023	03/28/2023	EXPIRE	390		2,062.46	11,056								(2,573)				
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/23/2022	03/28/2023	03/28/2023	EXPIRE	977		202.88	5,980								(1,392)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/24/2022	03/29/2023	03/29/2023	EXPIRE	278		14,662.33	87,617								(20,623)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/24/2022	03/29/2023	03/29/2023	EXPIRE	1,445		2,054.68	64,710								(15,231)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/24/2022	03/29/2023	03/24/2023	EXERCISE	3,822		182.03	7,070		6,188						(1,664)	6,188			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	03/24/2022	03/29/2023	03/29/2023	EXPIRE	7,400		14,765.69	89,540								(21,075)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	03/24/2022	03/29/2023	03/29/2023	EXPIRE	2,800		0.97	48,440								(11,401)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	03/24/2022	03/29/2023	03/24/2023	EXERCISE	673		3,820.89	90,740		184,600						(21,358)	184,600			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	03/24/2022	03/29/2023	03/29/2023	EXPIRE	187		34,603.81	146,705								(34,530)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	03/24/2022	03/29/2023	03/29/2023	EXPIRE	891		2,701.74	36,600								(8,615)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/24/2022	03/29/2023	03/29/2023	EXPIRE	2,845		349.71	20,200								(4,755)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/24/2022	03/29/2023	03/29/2023	EXPIRE	57,136		273.4	403,490								(94,970)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/24/2022	03/29/2023	03/29/2023	EXPIRE	5,416		110.56	13,080								(3,079)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/24/2022	03/29/2023	03/29/2023	EXPIRE	903		110.79	2,080								(490)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	03/24/2022	03/29/2023	03/29/2023	EXPIRE	21,374		386.17	122,310								(28,788)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	03/24/2022	03/29/2023	03/29/2023	EXPIRE	13,985		381.24	107,590								(25,324)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	03/24/2022	03/29/2023	03/29/2023	EXPIRE	6,597		375.18	71,000								(16,711)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/24/2022	03/29/2023	03/29/2023	EXPIRE	27,029		365.88	133,950								(31,528)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/24/2022	03/29/2023	03/29/2023	EXPIRE	31,013		359.55	239,800								(56,442)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/30/2022	04/04/2023	04/04/2023	EXPIRE	19,810		389.19	91,500								(23,004)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/30/2022	04/04/2023	04/04/2023	EXPIRE	15,848		380.86	122,400								(30,773)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/30/2022	04/04/2023	04/04/2023	EXPIRE	17,433		378.21	156,420								(39,326)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/30/2022	04/04/2023	04/04/2023	EXPIRE	16,168		284.73	78,300								(19,686)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/30/2022	04/04/2023	04/04/2023	EXPIRE	3,156		283.76	25,020								(6,290)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/30/2022	04/04/2023	04/04/2023	EXPIRE	5,860		276.87	30,880								(7,764)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/30/2022	04/04/2023	04/04/2023	EXPIRE	30,422		369.56	150,120								(37,742)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/30/2022	04/04/2023	04/04/2023	EXPIRE	26,478		363.53	201,160								(50,574)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/30/2022	04/04/2023	04/04/2023	EXPIRE	511		974.11	12,250								(3,080)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/30/2022	04/04/2023	04/04/2023	EXPIRE	102		979.98	2,170								(546)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	03/30/2022	04/04/2023	04/04/2023	EXPIRE	28		35,440.18	37,500								(9,428)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	03/30/2022	04/04/2023	04/04/2023	EXPIRE	40		35,722.01	14,980								(3,766)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/30/2022	04/04/2023	04/04/2023	EXPIRE	366		2,724.40	17,300								(4,349)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	03/30/2022	04/04/2023	04/04/2023	EXPIRE	5,400		15,071.55	66,960								(16,835)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/30/2022	04/04/2023	04/04/2023	EXPIRE	335		2,088.97	10,780								(2,710)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	03/31/2022	04/05/2023	04/05/2023	EXPIRE	2,400		1.02	47,040								(11,952)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	03/31/2022	04/05/2023	03/31/2023	EXERCISE	743		3,902.52	57,130		113,100						(14,516)	113,100			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/31/2022	04/05/2023	04/05/2023	EXPIRE	6,211		353.51	35,200								(8,944)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	PARDV-	03/31/2022	04/05/2023	03/31/2023	EXERCISE	2,768		171.97	9,150		16,000						(2,325)	16,000			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/31/2022	04/05/2023	04/05/2023	EXPIRE	202		34,608.99	145,600								(36,995)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	03/31/2022	04/05/2023	04/05/2023	EXPIRE	1,448		2,690.96	87,360								(22,197)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/31/2022	04/05/2023	04/05/2023	EXPIRE	5,400		14,838.49	66,960								(17,014)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	03/31/2022	04/05/2023	04/05/2023	EXPIRE	344		14,838.49	95,370								(24,232)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/31/2022	04/05/2023	04/05/2023	EXPIRE	1,111		2,065.98	55,545								(14,113)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/31/2022	04/05/2023	04/05/2023	EXPIRE	68,369		274.15	462,480								(117,510)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/31/2022	04/05/2023	04/05/2023	EXPIRE	9,886		110.93	24,530								(6,233)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/31/2022	04/05/2023	04/05/2023	EXPIRE	4,494		111.04	10,900								(2,770)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/31/2022	04/05/2023	04/05/2023	EXPIRE	19,813		388.76	92,250								(23,440)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/31/2022	04/05/2023	04/05/2023	EXPIRE	16,115		380.43	126,880								(32,239)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/31/2022	04/05/2023	04/05/2023	EXPIRE	17,700		377.78	161,470								(41,027)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/31/2022	04/05/2023	04/05/2023	EXPIRE	30,207		368.74	155,150								(39,422)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/31/2022	04/05/2023	04/05/2023	EXPIRE	26,819		362.36	206,150								(52,380)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/06/2022	04/11/2023	04/11/2023	EXPIRE	17,644		383.41	85,140								(23,044)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/06/2022	04/11/2023	04/11/2023	EXPIRE	17,110		375.55	135,680								(36,724)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/06/2022	04/11/2023	04/11/2023	EXPIRE	12,832		374.06	110,880								(30,011)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/06/2022	04/11/2023	04/11/2023	EXPIRE	7,760		274.39	40,320								(10,913)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/06/2022	04/11/2023	04/11/2023	EXPIRE	3,695		270.88	25,100								(6,794)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/06/2022	04/11/2023	04/11/2023	EXPIRE	29,275		281.67	159,570								(43,190)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/06/2022	04/11/2023	04/11/2023	EXPIRE	3,186		282.5	22,860								(6,187)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/06/2022	04/11/2023	04/11/2023	EXPIRE	29,415		371.59	145,950								(39,503)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/06/2022	04/11/2023	04/11/2023	EXPIRE	33,617		365.17	262,800								(71,130)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/06/2022	04/11/2023	04/11/2023	EXPIRE	929		966.43	20,880								(5,651)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/06/2022	04/11/2023	04/11/2023	EXPIRE	413		968.37	8,880								(2,403)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/06/2022	04/11/2023	04/11/2023	EXPIRE	32		34,255.03	53,130								(14,380)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/06/2022	04/11/2023	04/11/2023	EXPIRE	64		34,324.02	34,540								(9,349)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	04/06/2022	04/11/2023	04/11/2023	EXPIRE	229		2,661.36	28,260								(7,649)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	04/06/2022	04/11/2023	04/11/2023	EXPIRE	419		2,621.99	20,240								(5,478)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CSIDV-	04/06/2022	04/11/2023	04/11/2023	EXPIRE	6,600		14,498.88	93,720								(25,367)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/06/2022	04/11/2023	04/11/2023	EXPIRE	248		2,014.92	30,400								(8,228)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/06/2022	04/11/2023	04/11/2023	EXPIRE	545		2,027.02	15,510								(4,198)				
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/06/2022	04/11/2023	04/11/2023	EXPIRE	1,918		207.46	10,720								(2,902)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	04/07/2022	04/11/2023	04/11/2023	EXPIRE	6,500		14,531.81	94,250								(25,583)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CSIDV-	04/07/2022	04/11/2023	04/04/2023	EXERCISE	3,700		0.99	74,740		59,124						(20,287)	59,124			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/07/2022	04/11/2023	04/06/2023	EXERCISE	1,052		3,840.03	76,400		156,000						(20,738)	156,000			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/07/2022	04/11/2023	04/11/2023	EXERCISE	2,773		179.79	5,350		10,500						(1,452)	10,500			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	04/07/2022	04/11/2023	04/11/2023	EXPIRE	243		34,860.23	179,760								(48,794)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/07/2022	04/11/2023	04/11/2023	EXPIRE	413		14,720.72	110,160								(29,902)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/07/2022	04/11/2023	04/11/2023	EXPIRE	1,791		2,045.97	57,960								(15,733)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	04/07/2022	04/11/2023	04/11/2023	EXPIRE	1,565		2,647.98	79,540								(21,590)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/07/2022	04/11/2023	04/11/2023	EXPIRE	4,477		356.69	36,160								(9,815)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/07/2022	04/11/2023	04/11/2023	EXPIRE	57,910		272.56	372,880								(101,215)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/07/2022	04/11/2023	04/11/2023	EXPIRE	14,420		110.73	34,720								(9,424)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/07/2022	04/11/2023	04/11/2023	EXPIRE	1,802		110.84	4,240								(1,151)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/07/2022	04/11/2023	04/11/2023	EXPIRE	17,351		384.36	81,250								(22,055)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/07/2022	04/11/2023	04/11/2023	EXPIRE	17,351		376.49	133,900								(36,346)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/07/2022	04/11/2023	04/11/2023	EXPIRE	12,813		374.62	109,920								(29,837)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/07/2022	04/11/2023	04/11/2023	EXPIRE	29,378		371.34	154,350								(41,897)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/07/2022	04/11/2023	04/11/2023	EXPIRE	33,295		365.27	266,560								(72,355)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/13/2022	04/18/2023	04/18/2023	EXPIRE	620		975.38	11,460								(3,323)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	04/13/2022	04/18/2023	04/18/2023	EXPIRE	29		34,564.59	42,800								(12,412)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	04/13/2022	04/18/2023	04/18/2023	EXPIRE	72		34,495.46	43,750								(12,688)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SOCDV-	04/13/2022	04/18/2023	04/18/2023	EXPIRE	9,800		14,217.29	127,400								(36,946)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/13/2022	04/18/2023	04/18/2023	EXPIRE	593		2,010.92	15,600								(4,524)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/13/2022	04/18/2023	04/18/2023	EXPIRE	18,619		384.59	93,800								(27,202)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/13/2022	04/18/2023	04/18/2023	EXPIRE	19,683		378.2	148,740								(43,135)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/13/2022	04/18/2023	04/18/2023	EXPIRE	13,832		375.57	121,680								(35,287)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/13/2022	04/18/2023	04/18/2023	EXPIRE	14,674		286.39	70,110								(20,332)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/13/2022	04/18/2023	04/18/2023	EXPIRE	3,870		284.83	26,840								(7,784)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/13/2022	04/18/2023	04/18/2023	EXPIRE	35,868		372.2	176,640								(51,226)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/13/2022	04/18/2023	04/18/2023	EXPIRE	43,715		364.35	355,680								(103,148)				
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/13/2022	04/18/2023	04/18/2023	EXPIRE	960		206.83	5,660								(1,641)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	04/13/2022	04/18/2023	04/18/2023	EXPIRE	530		2,627.98	18,410								(5,339)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/13/2022	04/18/2023	04/18/2023	EXPIRE	7,338		276.93	36,400								(10,556)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/13/2022	04/18/2023	04/18/2023	EXPIRE	734		275.29	4,140								(1,201)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	04/14/2022	04/19/2023	04/14/2023	EXERCISE	3,700		1.01	68,450		61,729						(20,040)	61,729			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	04/14/2022	04/19/2023	04/14/2023	EXERCISE	1,065		3,856.37	79,130		155,800						(23,166)	155,800			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	04/14/2022	04/19/2023	04/19/2023	EXPIRE	290		34,244.52	238,000								(69,678)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/14/2022	04/19/2023	04/19/2023	EXPIRE	554		13,907.10	156,002								(45,672)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	04/14/2022	04/19/2023	04/19/2023	EXPIRE	2,145		1,982.92	93,310								(27,318)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	PARDV-	04/14/2022	04/19/2023	04/14/2023	EXERCISE	2,717		184.4	5,650		5,303						(1,654)	5,303			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	04/14/2022	04/19/2023	04/19/2023	EXPIRE	1,750		2,623.35	95,680								(28,012)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SOCDV-	04/14/2022	04/19/2023	04/19/2023	EXPIRE	9,900		13,893.21	135,630								(39,708)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/14/2022	04/19/2023	04/19/2023	EXPIRE	55,219		271.91	339,000								(99,247)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/14/2022	04/19/2023	04/19/2023	EXPIRE	7,244		110.54	16,240								(4,754)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/14/2022	04/19/2023	04/19/2023	EXPIRE	1,811		110.43	4,160								(1,218)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/14/2022	04/19/2023	04/19/2023	EXPIRE	4,768		356.22	32,130								(9,407)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/14/2022	04/19/2023	04/19/2023	EXPIRE	18,453		382.14	94,530								(27,675)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/14/2022	04/19/2023	04/19/2023	EXPIRE	20,058		375.78	153,750								(45,012)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/14/2022	04/19/2023	04/19/2023	EXPIRE	13,639		373.17	121,890								(35,685)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/14/2022	04/19/2023	04/19/2023	EXPIRE	35,897		371.91	172,800								(50,590)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/14/2022	04/19/2023	04/19/2023	EXPIRE	43,749		364.06	361,920								(105,957)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/20/2022	04/25/2023	04/25/2023	EXPIRE	1,037		964.36	22,900								(7,084)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/20/2022	04/25/2023	04/25/2023	EXPIRE	1,141		967.25	23,650								(7,316)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	04/20/2022	04/25/2023	04/25/2023	EXPIRE	23		34,703.69	41,760								(12,918)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	04/20/2022	04/25/2023	04/25/2023	EXPIRE	51		34,914.66	30,420								(9,410)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	04/20/2022	04/25/2023	04/25/2023	EXPIRE	16,059		382.96	76,800								(23,757)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	04/20/2022	04/25/2023	04/25/2023	EXPIRE	12,312		375.86	92,000								(28,459)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	04/20/2022	04/25/2023	04/25/2023	EXPIRE	11,777		373.62	100,320								(31,033)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/20/2022	04/25/2023	04/25/2023	EXPIRE	4,044		273.9	24,200								(7,486)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/20/2022	04/25/2023	04/25/2023	EXPIRE	2,206		272.54	14,640								(4,529)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/20/2022	04/25/2023	04/25/2023	EXPIRE	19,022		284.47	98,050								(30,331)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/20/2022	04/25/2023	04/25/2023	EXPIRE	1,054		281.38	9,270								(2,868)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/20/2022	04/25/2023	04/25/2023	EXPIRE	34,529		374.56	168,640								(52,167)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/20/2022	04/25/2023	04/25/2023	EXPIRE	21,163		367.73	166,440								(51,487)				
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/20/2022	04/25/2023	04/25/2023	EXPIRE	1,907		209.52	10,000								(3,093)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/20/2022	04/25/2023	04/25/2023	EXPIRE	185		2,745.97	22,600								(6,991)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/20/2022	04/25/2023	04/25/2023	EXPIRE	259		2,672.99	12,250								(3,789)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/20/2022	04/25/2023	04/25/2023	EXPIRE	6,500		13,998.53	78,000								(24,129)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/20/2022	04/25/2023	04/25/2023	EXPIRE	491		2,019.84	17,200								(5,321)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/21/2022	04/26/2023	04/26/2023	EXPIRE	372		14,090.90	94,044								(29,351)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/21/2022	04/26/2023	04/26/2023	EXPIRE	1,155		2,013.36	33,488								(10,452)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOADV-	04/21/2022	04/26/2023	04/26/2023	EXPIRE	2,746		185.88	3,950								(1,233)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	04/21/2022	04/26/2023	04/26/2023	EXPIRE	218		34,792.76	158,840								(49,574)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/21/2022	04/26/2023	04/26/2023	EXPIRE	74,861		273.32	440,640								(137,525)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/21/2022	04/26/2023	04/26/2023	EXPIRE	3,906		357.37	29,540								(9,220)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/21/2022	04/26/2023	04/26/2023	EXPIRE	1,281		2,656.51	73,848								(23,048)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/21/2022	04/26/2023	04/26/2023	EXPIRE	6,500		13,720.45	70,200								(21,910)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/21/2022	04/26/2023	04/26/2023	EXPIRE	11,774		110.41	26,910								(8,399)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/21/2022	04/26/2023	04/26/2023	EXPIRE	8,151		110.63	17,820								(5,562)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	04/21/2022	04/26/2023	04/21/2023	EXERCISE	2,800		1	53,480		65,315						(16,691)	65,315			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	04/21/2022	04/26/2023	04/21/2023	EXERCISE	662		3,884.82	48,880		91,000						(15,256)	91,000			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/21/2022	04/26/2023	04/26/2023	EXPIRE	16,143		380.6	78,000								(24,344)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/21/2022	04/26/2023	04/26/2023	EXPIRE	12,107		373.91	89,550								(27,949)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/21/2022	04/26/2023	04/26/2023	EXPIRE	11,569		371.68	97,610								(30,464)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/21/2022	04/26/2023	04/26/2023	EXPIRE	34,593		373.5	189,720								(59,212)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/21/2022	04/26/2023	04/26/2023	EXPIRE	21,202		366.33	180,880								(56,453)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	04/27/2022	05/02/2023	05/02/2023	EXPIRE	4,800		13,003.36	64,800								(21,298)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/27/2022	05/02/2023	05/02/2023	EXPIRE	1,366		951.97	29,900								(9,827)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/27/2022	05/02/2023	05/02/2023	EXPIRE	2,101		952.92	45,200								(14,856)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/27/2022	05/02/2023	05/02/2023	EXPIRE	18,312		277.68	100,000								(32,868)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/27/2022	05/02/2023	05/02/2023	EXPIRE	4,598		283.29	31,590								(10,383)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/27/2022	05/02/2023	05/02/2023	EXPIRE	14,661		368.32	123,120								(40,467)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/27/2022	05/02/2023	05/02/2023	EXPIRE	10,860		374.94	60,800								(19,984)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/27/2022	05/02/2023	05/02/2023	EXPIRE	19,548		370.52	144,000								(47,330)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/27/2022	05/02/2023	05/02/2023	EXPIRE	1,871		267.18	12,650								(4,158)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/27/2022	05/02/2023	05/02/2023	EXPIRE	5,240		267.71	34,160								(11,228)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/27/2022	05/02/2023	05/02/2023	EXPIRE	27		33,368.53	45,900								(15,086)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/27/2022	05/02/2023	05/02/2023	EXPIRE	48		33,002.21	31,680								(10,413)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	04/27/2022	05/02/2023	05/02/2023	EXPIRE	357		2,502.74	19,170								(6,301)				
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/27/2022	05/02/2023	05/02/2023	EXPIRE	8,223		207.14	39,610								(13,019)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	04/27/2022	05/02/2023	05/02/2023	EXPIRE	265		1,938.67	26,050								(8,562)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	04/27/2022	05/02/2023	05/02/2023	EXPIRE	637		1,863.31	22,680								(7,454)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/27/2022	05/02/2023	05/02/2023	EXPIRE	22,881		367.1	138,510								(45,525)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/27/2022	05/02/2023	05/02/2023	EXPIRE	23,728		361.09	205,800								(67,642)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	04/28/2022	05/03/2023	04/28/2023	EXERCISE	3,500		0.98	55,650		87,500						(18,445)	87,500			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	04/28/2022	05/03/2023	04/28/2023	EXERCISE	980		3,758.13	64,750		122,100						(21,461)	122,100			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SOCDV-	04/28/2022	05/03/2023	05/03/2023	EXPIRE	4,800		13,456.06	65,280								(21,636)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	04/28/2022	05/03/2023	04/28/2023	EXERCISE	189		33,611.14	119,680		91,900						(39,667)	91,900			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	04/28/2022	05/03/2023	05/03/2023	EXPIRE	1,245		2,577.82	64,000								(21,212)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/28/2022	05/03/2023	05/03/2023	EXPIRE	320		13,456.06	77,830								(25,796)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	04/28/2022	05/03/2023	05/03/2023	EXPIRE	1,356		1,929.45	57,200								(18,958)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/28/2022	05/03/2023	04/28/2023	EXERCISE	3,378		354.51	21,840		3,056						(7,239)	3,056			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/28/2022	05/03/2023	05/03/2023	EXPIRE	53,340		270.77	311,040								(103,091)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/28/2022	05/03/2023	05/03/2023	EXPIRE	16,425		109.59	37,260								(12,350)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/28/2022	05/03/2023	05/03/2023	EXPIRE	39,237		109.91	82,990								(27,506)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	04/28/2022	05/03/2023	05/03/2023	EXPIRE	14,358		369.49	118,720								(39,349)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	04/28/2022	05/03/2023	05/03/2023	EXPIRE	11,107		375.77	62,320								(20,655)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	04/28/2022	05/03/2023	05/03/2023	EXPIRE	19,505		371.34	144,720								(47,966)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/28/2022	05/03/2023	05/03/2023	EXPIRE	22,802		368.37	140,130								(46,445)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/28/2022	05/03/2023	05/03/2023	EXPIRE	23,647		362.33	208,320								(69,046)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/04/2022	05/09/2023	05/09/2023	EXPIRE	13,044		366.51	118,560								(41,219)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/04/2022	05/09/2023	05/09/2023	EXPIRE	17,935		376.82	86,460								(30,059)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/04/2022	05/09/2023	05/09/2023	EXPIRE	12,500		369.09	97,980								(34,064)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/04/2022	05/09/2023	05/09/2023	EXPIRE	3,390		267.64	19,350								(6,727)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/04/2022	05/09/2023	05/09/2023	EXPIRE	1,506		264.45	10,920								(3,796)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/04/2022	05/09/2023	05/09/2023	EXPIRE	15,862		277.86	73,100								(25,414)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/04/2022	05/09/2023	05/09/2023	EXPIRE	3,558		281.65	24,200								(8,413)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/04/2022	05/09/2023	05/09/2023	EXPIRE	26,667		366.24	161,680								(56,210)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/04/2022	05/09/2023	05/09/2023	EXPIRE	28,936		359.55	262,140								(91,136)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/04/2022	05/09/2023	05/09/2023	EXPIRE	1,257		950.52	30,000								(10,430)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/04/2022	05/09/2023	05/09/2023	EXPIRE	524		964.83	9,100								(3,164)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/04/2022	05/09/2023	05/09/2023	EXPIRE	18		34,537.91	24,960								(8,678)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/04/2022	05/09/2023	05/09/2023	EXPIRE	53		34,129.18	31,500								(10,951)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/04/2022	05/09/2023	05/09/2023	EXPIRE	192		2,544.80	37,000								(12,863)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/04/2022	05/09/2023	05/09/2023	EXPIRE	268		2,649.21	11,550								(4,015)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/04/2022	05/09/2023	05/09/2023	EXPIRE	5,700		13,535.71	52,440								(18,231)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/04/2022	05/09/2023	05/09/2023	EXPIRE	359		1,963.57	9,450								(3,285)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/05/2022	05/10/2023	05/10/2023	EXPIRE	79,895		267.31	513,600								(179,932)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	05/05/2022	05/10/2023	05/05/2023	EXERCISE	2,500		0.98	58,500		97,500						(20,495)	97,500			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/05/2022	05/10/2023	05/05/2023	EXERCISE	649		3,692.93	51,360		100,800						(17,993)	100,800			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	05/05/2022	05/10/2023	05/10/2023	EXPIRE	12,866		363.48	119,380								(41,823)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	05/05/2022	05/10/2023	05/10/2023	EXPIRE	18,067		373.34	91,740								(32,140)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	05/05/2022	05/10/2023	05/10/2023	EXPIRE	12,866		365.67	105,750								(37,048)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/05/2022	05/10/2023	05/10/2023	EXPIRE	26,796		363.77	158,860								(55,654)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/05/2022	05/10/2023	05/10/2023	EXPIRE	29,076		357.46	264,180								(92,551)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SOCDV-	05/05/2022	05/10/2023	05/10/2023	EXPIRE	5,700		12,850.55	54,720								(19,170)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOADV-	05/05/2022	05/10/2023	05/05/2023	EXERCISE	3,426		173.55	6,540		12,000						(2,291)	12,000			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	05/05/2022	05/10/2023	05/05/2023	EXERCISE	152		32,568.99	96,500		160,000						(33,807)	160,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/05/2022	05/10/2023	05/10/2023	EXPIRE	1,630		2,497.14	105,821								(37,073)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	05/05/2022	05/10/2023	05/05/2023	EXERCISE	358		12,850.55	103,040		146,256						(36,098)	146,256			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	05/05/2022	05/10/2023	05/10/2023	EXPIRE	1,657		1,861.79	60,760								(21,286)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/06/2022	05/05/2023	05/05/2023	EXPIRE	21,136		109.03	45,310								(15,508)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	05/11/2022	05/16/2023	05/16/2023	EXPIRE	6,800		11,967.56	69,360								(25,412)				
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/11/2022	05/16/2023	05/11/2023	EXERCISE	1,404		284.26	9,600		11,906						(3,517)	11,906			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CSIDV-	05/11/2022	05/16/2023	05/16/2023	EXPIRE	14,285		363.65	119,600								(43,818)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CSIDV-	05/11/2022	05/16/2023	05/16/2023	EXPIRE	15,933		372.39	75,400								(27,625)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CSIDV-	05/11/2022	05/16/2023	05/16/2023	EXPIRE	23,076		365.84	168,840								(61,859)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/11/2022	05/16/2023	05/16/2023	EXPIRE	21,348		272.88	103,170								(37,799)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/11/2022	05/16/2023	05/11/2023	EXERCISE	3,226		276.71	26,280		2,748						(9,628)	2,748			
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/11/2022	05/16/2023	05/16/2023	EXPIRE	3,799		267.73	17,800								(6,521)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/11/2022	05/16/2023	05/16/2023	EXPIRE	1,140		259.57	9,870								(3,616)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/11/2022	05/16/2023	05/16/2023	EXPIRE	31,484		362.65	192,500								(70,527)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/11/2022	05/16/2023	05/16/2023	EXPIRE	20,608		356.36	184,320								(67,530)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/11/2022	05/16/2023	05/11/2023	EXERCISE	532		923.3	15,900		949						(5,825)	949			
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/11/2022	05/16/2023	05/16/2023	EXPIRE	425		932.7	10,520								(3,854)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	05/11/2022	05/16/2023	05/16/2023	EXERCISE	28		31,229.26	60,210		36,349						(22,059)	36,349			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	05/11/2022	05/16/2023	05/11/2023	EXERCISE	88		31,452.10	43,120		70,000						(15,798)	70,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/11/2022	05/16/2023	05/11/2023	EXERCISE	511		2,315.13	18,480		28,800						(6,771)	28,800			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/11/2022	05/16/2023	05/11/2023	EXERCISE	698		1,702.68	18,480		32,400						(6,771)	32,400			
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	05/12/2022	05/17/2023	05/12/2023	EXERCISE	3,400		1.01	61,200		105,400						(22,586)	105,400			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/12/2022	05/17/2023	05/12/2023	EXERCISE	720		3,624.27	53,560		106,600						(19,766)	106,600			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	05/12/2022	05/17/2023	05/12/2023	EXERCISE	192		32,015.87	111,020		201,303						(40,972)	201,303			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	05/12/2022	05/17/2023	05/17/2023	EXPIRE	6,800		11,945.50	68,000								(25,095)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/12/2022	05/17/2023	05/17/2023	EXPIRE	56,855		268.41	322,240								(118,922)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/12/2022	05/17/2023	05/17/2023	EXPIRE	12,883		109.21	25,900								(9,558)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/12/2022	05/17/2023	05/17/2023	EXPIRE	11,043		109.32	21,600								(7,971)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/12/2022	05/17/2023	05/17/2023	EXPIRE	14,567		363.47	124,020								(45,769)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/12/2022	05/17/2023	05/17/2023	EXPIRE	15,941		372.2	77,720								(28,682)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/12/2022	05/17/2023	05/17/2023	EXPIRE	23,362		365.65	174,250								(64,307)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	05/12/2022	05/17/2023	05/12/2023	EXERCISE	1,266		2,374.54	64,500		73,652						(23,804)	73,652			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	05/12/2022	05/17/2023	05/12/2023	EXERCISE	343		12,064.95	80,770		155,799						(29,808)	155,799			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	05/12/2022	05/17/2023	05/12/2023	EXERCISE	1,552		1,739.38	48,060		2,277						(17,736)	2,277			
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/12/2022	05/17/2023	05/12/2023	EXERCISE	4,579		348	33,280		16,023						(12,282)	16,023			
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/12/2022	05/17/2023	05/17/2023	EXPIRE	31,769		362.67	185,370								(68,411)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/12/2022	05/17/2023	05/12/2023	EXERCISE	20,893		356.03	190,530		11,938						(70,315)	11,938			
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/18/2022	05/23/2023	05/23/2023	EXPIRE	532		940.27	11,050								(4,255)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/18/2022	05/23/2023	05/23/2023	EXPIRE	532		944.03	10,100								(3,889)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARDV-	05/18/2022	05/23/2023	05/18/2023	EXERCISE	32		31,553.05	52,380		31,294						(20,171)	31,294			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARDV-	05/18/2022	05/23/2023	05/18/2023	EXERCISE	44		31,080.69	32,200		53,200						(12,400)	53,200			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	05/18/2022	05/23/2023		EXPIRE	4,700		11,928.31	49,350								(19,004)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/18/2022	05/23/2023	05/18/2023	EXERCISE	282		1,787.26	33,150		7,801						(12,766)	7,801			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/18/2022	05/23/2023	05/18/2023	EXERCISE	451		1,769.52	12,000		20,482						(4,621)	20,482			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/18/2022	05/23/2023	05/18/2023	EXERCISE	209		2,263.91	49,550		40,297						(19,081)	40,297			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/18/2022	05/23/2023	05/18/2023	EXERCISE	417		2,429.21	15,200		11,594						(5,853)	11,594			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	05/18/2022	05/23/2023	05/23/2023	EXPIRE	16,261		362.47	137,470								(52,938)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	05/18/2022	05/23/2023	05/23/2023	EXPIRE	13,229		369.73	71,040								(27,357)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	05/18/2022	05/23/2023	05/23/2023	EXPIRE	17,639		365.37	125,440								(48,306)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/18/2022	05/23/2023	05/23/2023	EXPIRE	6,856		267.25	30,600								(11,784)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/18/2022	05/23/2023	05/23/2023	EXPIRE	1,143		262.53	7,500								(2,888)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/18/2022	05/23/2023	05/23/2023	EXPIRE	22,170		267.99	142,780								(54,983)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/18/2022	05/23/2023	05/23/2023	EXPIRE	2,139		281.3	14,280								(5,499)				
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/18/2022	05/23/2023	05/18/2023	EXERCISE	5,274		284.72	33,900		40,055						(13,055)	40,055			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/18/2022	05/23/2023	05/23/2023	EXPIRE	20,693		362.55	118,080								(45,471)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/18/2022	05/23/2023	05/23/2023	EXPIRE	24,717		355.24	221,020								(85,113)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/19/2022	05/24/2023	05/24/2023	EXPIRE	74,100		264.8	546,480								(211,905)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/19/2022	05/24/2023	05/24/2023	EXPIRE	10,124		108.54	23,320								(9,043)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	05/19/2022	05/24/2023	05/19/2023	EXERCISE	2,200		0.99	45,100		74,800						(17,488)	74,800			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/19/2022	05/24/2023	05/19/2023	EXERCISE	604		3,622.34	51,700		101,200						(20,047)	101,200			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/19/2022	05/24/2023	05/24/2023	EXPIRE	16,261		362.84	134,520								(52,162)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/19/2022	05/24/2023	05/24/2023	EXPIRE	13,229		370.09	68,640								(26,616)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/19/2022	05/24/2023	05/24/2023	EXPIRE	17,363		365.74	120,330								(46,660)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/19/2022	05/24/2023	05/24/2023	EXPIRE	20,693		363.59	100,080								(38,807)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/19/2022	05/24/2023	05/24/2023	EXPIRE	24,717		355.94	206,400								(80,034)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/19/2022	05/24/2023	05/19/2023	EXERCISE	4,024		348.63	28,280		11,182						(10,966)	11,182			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	05/19/2022	05/24/2023	05/19/2023	EXERCISE	125		31,159.37	83,460		144,300						(32,363)	144,300			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	05/19/2022	05/24/2023	05/19/2023	EXERCISE	1,087		2,412.86	63,700		46,782						(24,701)	46,782			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/19/2022	05/24/2023	05/24/2023	EXPIRE	4,700		11,875.63	47,470								(18,407)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	05/19/2022	05/24/2023	05/19/2023	EXERCISE	362		12,006.26	98,900		189,200						(38,350)	189,200			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/19/2022	05/24/2023	05/19/2023	EXERCISE	1,013		1,733.59	41,472		40,660						(16,081)	40,660			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	PARDV-	05/19/2022	05/24/2023	05/19/2023	EXERCISE	2,908		172.25	5,450		11,500						(2,113)	11,500			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/25/2022	05/31/2023	05/25/2023	EXERCISE	25		31,895.43	42,800		16,700						(17,352)	16,700			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/25/2022	05/31/2023	05/25/2023	EXERCISE	62		31,991.79	35,600		35,750						(14,433)	35,750			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	05/25/2022	05/31/2023	05/31/2023	EXPIRE	5,100		11,943.93	64,770								(26,259)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/25/2022	05/31/2023	05/25/2023	EXERCISE	445		1,802.76	12,400		5,375						(5,027)	5,375			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/25/2022	05/31/2023	05/31/2023	EXPIRE	10,384		365.2	90,440								(36,667)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/25/2022	05/31/2023	05/31/2023	EXPIRE	9,564		373.99	47,600								(19,298)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/25/2022	05/31/2023	05/31/2023	EXPIRE	12,570		369.96	81,880								(33,196)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/25/2022	05/31/2023	05/31/2023	EXPIRE	3,397		272.87	11,700								(4,743)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/25/2022	05/31/2023	05/31/2023	EXPIRE	4,529		265.19	29,520								(11,968)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/25/2022	05/31/2023	05/31/2023	EXPIRE	17,870		274.77	85,440								(34,639)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/25/2022	05/31/2023	05/31/2023	EXPIRE	4,608		282.41	32,240								(13,071)				
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/25/2022	05/31/2023	05/25/2023	EXERCISE	9,130		285.07	59,020		56,103						(23,928)	56,103			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/25/2022	05/31/2023	05/25/2023	EXERCISE	330		2,412.00	15,280		15,117						(6,195)	15,117			
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	05/25/2022	05/31/2023	05/31/2023	EXPIRE	30,891		364.3	169,560								(68,744)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	05/25/2022	05/31/2023	05/31/2023	EXPIRE	14,301		358.71	112,500								(45,610)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/25/2022	05/31/2023	05/31/2023	EXPIRE	317		949.21	6,030								(2,445)				
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/25/2022	05/31/2023	05/31/2023	EXPIRE	1,960		204.05	9,480								(3,843)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	05/26/2022	06/01/2023	05/26/2023	EXERCISE	2,200		1.01	67,100		129,800						(27,383)	129,800			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	05/26/2022	06/01/2023	05/26/2023	EXERCISE	775		3,706.64	57,710		110,200						(23,551)	110,200			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	05/26/2022	06/01/2023	05/26/2023	EXERCISE	135		33,061.47	115,720		4,297						(47,224)	4,297			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SOCDV-	05/26/2022	06/01/2023	06/01/2023	EXPIRE	5,100		12,276.79	60,690								(24,767)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/26/2022	06/01/2023	06/01/2023	EXPIRE	61,607		269.99	366,860								(149,712)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/26/2022	06/01/2023	06/01/2023	EXPIRE	10,094		108.87	23,320								(9,517)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/26/2022	06/01/2023	06/01/2023	EXPIRE	4,588		108.76	10,850								(4,428)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/26/2022	06/01/2023	06/01/2023	EXPIRE	10,632		366.46	90,870								(37,083)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/26/2022	06/01/2023	06/01/2023	EXPIRE	9,541		374.9	47,950								(19,568)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/26/2022	06/01/2023	06/01/2023	EXPIRE	12,540		370.86	82,340								(33,602)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	05/26/2022	06/01/2023	06/01/2023	EXPIRE	1,087		2,473.08	66,420								(27,105)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	05/26/2022	06/01/2023	05/26/2023	EXERCISE	293		12,325.89	69,120		129,599						(28,207)	129,599			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	05/26/2022	06/01/2023	06/01/2023	EXPIRE	1,523		1,830.88	60,200								(24,567)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	05/26/2022	06/01/2023	06/01/2023	EXPIRE	31,139		364.74	173,310								(70,726)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	05/26/2022	06/01/2023	06/01/2023	EXPIRE	14,284		359.49	111,000								(45,298)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/02/2022	06/07/2023	06/07/2023	EXPIRE	632		948.36	13,860								(5,896)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/02/2022	06/07/2023	06/07/2023	EXPIRE	948		949.31	20,340								(8,652)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/02/2022	06/07/2023	06/07/2023	EXPIRE	12,260		367.06	103,050								(43,834)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/02/2022	06/07/2023	06/07/2023	EXPIRE	8,718		377.7	36,800								(15,654)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/02/2022	06/07/2023	06/07/2023	EXPIRE	23,429		372.56	140,180								(59,628)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/02/2022	06/07/2023	06/07/2023	EXPIRE	23,488		273.85	115,920								(49,309)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/02/2022	06/07/2023	06/07/2023	EXPIRE	2,120		282.78	15,420								(6,559)				
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/02/2022	06/07/2023	06/02/2023	EXERCISE	12,150		285.18	97,650		113,488						(41,537)	113,488			
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/02/2022	06/07/2023	06/07/2023	EXPIRE	1,886		274.87	5,500								(2,340)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/02/2022	06/07/2023	06/07/2023	EXPIRE	4,150		262.41	33,330								(14,178)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	06/02/2022	06/07/2023	06/07/2023	EXPIRE	27,112		364.76	160,550								(68,293)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	06/02/2022	06/07/2023	06/07/2023	EXPIRE	27,397		357.4	254,400								(108,214)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/02/2022	06/07/2023	06/07/2023	EXPIRE	33		33,148.53	50,820								(21,617)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/02/2022	06/07/2023	06/07/2023	EXPIRE	75		33,181.78	40,250								(17,121)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARDV-	06/02/2022	06/07/2023	06/07/2023	EXPIRE	196		2,519.24	32,910								(13,999)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARDV-	06/02/2022	06/07/2023	06/07/2023	EXPIRE	392		2,544.74	20,690								(8,801)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/02/2022	06/07/2023	06/07/2023	EXPIRE	5,000		12,892.89	62,000								(26,373)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	06/02/2022	06/07/2023	06/07/2023	EXPIRE	422		1,871.10	15,304								(6,510)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	06/03/2022	06/07/2023	06/02/2023	EXERCISE	2,600		0.99	53,300		88,400						(22,736)	88,400			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/03/2022	06/07/2023	06/02/2023	EXERCISE	661		3,753.39	57,250		110,000						(24,421)	110,000			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	06/03/2022	06/07/2023	06/02/2023	EXERCISE	185		32,570.70	142,740		221,022						(60,889)	221,022			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/03/2022	06/07/2023	06/07/2023	EXPIRE	5,100		12,548.03	63,750								(27,194)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	06/03/2022	06/07/2023	06/02/2023	EXERCISE	351		12,447.64	92,400		167,200						(39,415)	167,200			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	06/03/2022	06/07/2023	06/07/2023	EXPIRE	1,593		1,847.27	66,000								(28,154)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	06/03/2022	06/07/2023	06/02/2023	EXERCISE	1,349		2,483.31	77,622		29,989						(33,111)	29,989			
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/03/2022	06/07/2023	06/07/2023	EXERCISE	2,574		348.66	18,000		4,198						(7,678)	4,198			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/03/2022	06/07/2023	06/07/2023	EXPIRE	12,324		364.4	106,650								(45,494)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/03/2022	06/07/2023	06/07/2023	EXPIRE	9,038		375.36	38,610								(16,470)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/03/2022	06/07/2023	06/07/2023	EXPIRE	23,553		369.88	145,340								(61,998)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/03/2022	06/07/2023	06/07/2023	EXPIRE	27,165		363.69	161,500								(68,891)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/03/2022	06/07/2023	06/07/2023	EXPIRE	27,451		356.7	260,160								(110,977)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/06/2022	06/09/2023	06/09/2023	EXPIRE	73,856		266.21	524,700								(227,370)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/06/2022	06/09/2023	06/09/2023	EXPIRE	13,815		108.47	31,650								(13,715)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/06/2022	06/09/2023	06/09/2023	EXPIRE	13,815		107.92	35,400								(15,340)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/08/2022	06/13/2023	06/13/2023	EXPIRE	15,622		364.86	129,960								(57,435)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/08/2022	06/13/2023	06/13/2023	EXPIRE	7,674		373.25	37,520								(16,582)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/08/2022	06/13/2023	06/13/2023	EXPIRE	21,104		368.87	137,830								(60,914)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/08/2022	06/13/2023	06/13/2023	EXPIRE	2,654		266.62	14,140								(6,249)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/08/2022	06/13/2023	06/13/2023	EXPIRE	6,825		263.98	44,460								(19,649)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/08/2022	06/13/2023	06/13/2023	EXPIRE	21,729		271.73	113,100								(49,984)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/08/2022	06/13/2023	06/13/2023	EXPIRE	3,180		282.18	23,940								(10,580)				
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/08/2022	06/13/2023	06/08/2023	EXERCISE	16,438		288.78	136,320		59,868						(60,246)	59,868			
SP500LV5	INDEX LIAB	EX5	Equity/Index	PARDV-	06/08/2022	06/13/2023	06/13/2023	EXPIRE	30,932		362.76	187,920								(83,051)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	PARDV-	06/08/2022	06/13/2023	06/13/2023	EXPIRE	21,767		356.48	198,360								(87,665)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/08/2022	06/13/2023	06/13/2023	EXPIRE	318		932.22	8,790								(3,885)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	06/08/2022	06/13/2023	06/13/2023	EXPIRE	18		33,174.18	26,880								(11,880)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	06/08/2022	06/13/2023	06/13/2023	EXPIRE	43		32,647.61	27,300								(12,065)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBSDV-	06/08/2022	06/13/2023	06/13/2023	EXPIRE	278		2,505.48	11,410								(5,043)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/08/2022	06/13/2023	06/13/2023	EXPIRE	6,200		12,615.13	65,100								(28,771)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/08/2022	06/13/2023	06/13/2023	EXPIRE	264		1,875.87	34,150								(15,092)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/08/2022	06/13/2023	06/13/2023	EXPIRE	317		1,913.69	10,020								(4,428)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/09/2022	06/14/2023	06/14/2023	EXPIRE	69,277		269.17	357,050								(158,783)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	06/09/2022	06/14/2023	06/09/2023	EXERCISE	2,100		0.99	42,210		71,400						(18,771)	71,400			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/09/2022	06/14/2023	06/09/2023	EXERCISE	591		3,765.41	49,500		105,600						(22,013)	105,600			
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/09/2022	06/14/2023	06/14/2023	EXPIRE	5,547		108.48	11,580								(5,150)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	06/09/2022	06/14/2023	06/14/2023	EXPIRE	15,676		363.62	129,390								(57,541)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	06/09/2022	06/14/2023	06/14/2023	EXPIRE	7,425		372.34	35,100								(15,609)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	06/09/2022	06/14/2023	06/14/2023	EXPIRE	21,176		367.61	137,060								(60,952)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	06/09/2022	06/14/2023	06/09/2023	EXERCISE	136		32,272.79	100,760		176,003						(44,809)	176,003			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	06/09/2022	06/14/2023	06/09/2023	EXERCISE	1,134		2,475.97	58,520		75,308						(26,024)	75,308			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/09/2022	06/14/2023	06/14/2023	EXPIRE	6,300		12,269.78	67,410								(29,978)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/09/2022	06/14/2023	06/09/2023	EXERCISE	293		12,392.47	80,460		154,800						(35,781)	154,800			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	06/09/2022	06/14/2023	06/09/2023	EXERCISE	1,243		1,865.66	48,070		54						(21,377)	54			
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/09/2022	06/14/2023	06/14/2023	EXPIRE	30,823		361.02	186,180								(82,796)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/09/2022	06/14/2023	06/14/2023	EXPIRE	21,893		354.77	200,640								(89,226)				

SCHEDULE DB - PART A - SECTION 2

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/09/2022	06/14/2023	06/09/2023	EXERCISE	1,440		347.83	10,550		3,207						(4,692)	3,207			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOADV-	06/09/2022	06/14/2023	06/09/2023	EXERCISE	4,064		169.81	8,680		16,786						(3,860)	16,786			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/15/2022	06/21/2023	06/15/2023	EXERCISE	16,273		357.84	120,060		65,488						(55,558)	65,488			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/15/2022	06/21/2023	06/21/2023	EXPIRE	10,100		364.26	48,960								(22,656)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/15/2022	06/21/2023	06/15/2023	EXERCISE	23,007		359.98	148,420		43,386						(68,681)	43,386			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/15/2022	06/21/2023	06/21/2023	EXPIRE	18,277		265.25	108,960								(50,421)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/15/2022	06/21/2023	06/15/2023	EXERCISE	5,073		276.24	34,300		11,485						(15,872)	11,485			
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/15/2022	06/21/2023	06/15/2023	EXERCISE	24,965		286.95	181,440		237,221						(83,961)	237,221			
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/15/2022	06/21/2023	06/21/2023	EXPIRE	5,054		263.12	20,020								(9,264)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/15/2022	06/21/2023	06/21/2023	EXPIRE	5,054		258.23	30,030								(13,896)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/15/2022	06/21/2023	06/21/2023	EXPIRE	32,418		356.78	217,560								(100,676)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/15/2022	06/21/2023	06/15/2023	EXERCISE	22,488		349.24	235,620		156,789						(109,033)	156,789			
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/15/2022	06/21/2023	06/21/2023	EXPIRE	1,732		937.52	25,920								(11,994)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/15/2022	06/21/2023	06/21/2023	EXPIRE	1,840		935.67	28,900								(13,373)				
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	06/15/2022	06/21/2023	06/21/2023	EXPIRE	6,008		202.52	21,120								(9,773)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/15/2022	06/21/2023	06/15/2023	EXERCISE	29		30,545.85	50,670		61,506						(23,448)	61,506			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/15/2022	06/21/2023	06/15/2023	EXERCISE	39		29,871.14	15,840		22,800						(7,330)	22,800			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/15/2022	06/21/2023	06/15/2023	EXERCISE	216		2,342.38	29,750		25,604						(13,767)	25,604			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/15/2022	06/21/2023	06/15/2023	EXERCISE	260		2,259.21	8,100		12,000						(3,748)	12,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/15/2022	06/21/2023	06/21/2023	EXPIRE	5,400		11,593.77	56,160								(25,988)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/15/2022	06/21/2023	06/15/2023	EXERCISE	578		1,698.24	11,700		19,000						(5,414)	19,000			
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	06/16/2022	06/22/2023	06/16/2023	EXERCISE	2,600		1.01	60,320		106,600						(28,079)	106,600			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/16/2022	06/22/2023	06/16/2023	EXERCISE	788		3,448.47	52,650		102,600						(24,509)	102,600			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/16/2022	06/22/2023	06/22/2023	EXPIRE	88,655		263.52	457,040								(212,754)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/16/2022	06/22/2023	06/16/2023	EXERCISE	29,237		106.66	55,490		24,963						(25,831)	24,963			
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/16/2022	06/22/2023	06/16/2023	EXERCISE	9,431		106.66	17,900		8,052						(8,333)	8,052			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	06/16/2022	06/22/2023	06/16/2023	EXERCISE	16,533		357.94	124,490		52,894						(57,951)	52,894			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	06/16/2022	06/22/2023	06/22/2023	EXPIRE	9,807		364.36	48,650								(22,647)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	06/16/2022	06/22/2023	06/16/2023	EXERCISE	22,978		360.08	151,700		24,314						(70,617)	24,314			
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/16/2022	06/22/2023	06/16/2023	EXERCISE	32,531		355.54	213,120		36,734						(99,208)	36,734			
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/16/2022	06/22/2023	06/16/2023	EXERCISE	22,567		348.03	237,930		194,882						(110,757)	194,882			
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/16/2022	06/22/2023	06/16/2023	EXERCISE	1,465		341.89	11,150		8,813						(5,190)	8,813			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	06/16/2022	06/22/2023	06/16/2023	EXERCISE	167		30,046.77	106,000		185,000						(49,343)	185,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/16/2022	06/22/2023	06/16/2023	EXERCISE	954		2,229.35	34,755		60,900						(16,179)	60,900			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/16/2022	06/22/2023	06/22/2023	EXPIRE	5,300		11,127.57	52,470								(24,425)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/16/2022	06/22/2023	06/16/2023	EXERCISE	386		11,194.33	87,462		167,700						(40,714)	167,700			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	06/16/2022	06/22/2023	06/16/2023	EXERCISE	1,273		1,658.08	35,910		67,201						(16,716)	67,201			
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/22/2022	06/27/2023	06/27/2023	EXERCISE	1,843		923.81	37,230		7,932						(17,894)	7,932			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/22/2022	06/27/2023	06/22/2023	EXERCISE	43		29,751.53	25,480		39,000						(12,246)	39,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/22/2022	06/27/2023	06/27/2023	EXPIRE	6,400		11,527.71	65,280								(31,375)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	06/22/2022	06/27/2023	06/22/2023	EXERCISE	355		1,629.42	8,592		13,198						(4,130)	13,198			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	06/22/2022	06/27/2023	06/22/2023	EXERCISE	12,844		356.71	113,160		23,024						(54,387)	23,024			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	06/22/2022	06/27/2023	06/27/2023	EXPIRE	11,727		365.67	58,800								(28,261)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	06/22/2022	06/27/2023	06/27/2023	EXPIRE	16,194		359.94	117,740								(56,589)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/22/2022	06/27/2023	06/27/2023	EXPIRE	1,552		262.1	7,000								(3,364)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/22/2022	06/27/2023	06/27/2023	EXPIRE	2,328		259.26	13,260								(6,373)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/22/2022	06/27/2023	06/27/2023	EXPIRE	27,978		357.88	177,600								(85,359)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/22/2022	06/27/2023	06/22/2023	EXERCISE	26,812		350.67	264,040		149,105						(126,904)	149,105			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	06/22/2022	06/27/2023	06/22/2023	EXERCISE	357		2,218.52	15,264		26,400						(7,336)	26,400			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/23/2022	06/28/2023	06/28/2023	EXPIRE	55,778		264.86	302,820								(146,379)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/23/2022	06/28/2023	06/28/2023	EXPIRE	22,575		107.79	35,280								(17,054)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/23/2022	06/28/2023	06/28/2023	EXERCISE	22,575		106.73	44,880		8,633						(21,694)	8,633			
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	06/23/2022	06/28/2023	06/23/2023	EXERCISE	2,500		1.02	62,000		117,500						(29,970)	117,500			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	06/23/2022	06/28/2023	06/23/2023	EXERCISE	640		3,446.59	29,920		59,400						(14,463)	59,400			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2022	06/28/2023	06/28/2023	EXPIRE	19,316		269.57	92,820								(44,868)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2022	06/28/2023	06/23/2023	EXERCISE	4,347		277.18	27,960		2,763						(13,515)	2,763			
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2022	06/28/2023	06/23/2023	EXERCISE	20,260		286.28	133,400		183,757						(64,484)	183,757			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/23/2022	06/28/2023	06/23/2023	EXERCISE	12,543		356.96	111,600		19,991						(53,946)	19,991			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/23/2022	06/28/2023	06/28/2023	EXPIRE	11,707		365.93	58,800								(28,423)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/23/2022	06/28/2023	06/28/2023	EXPIRE	15,888		360.19	116,280								(56,208)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2022	06/28/2023	06/28/2023	EXPIRE	27,873		359.23	176,640								(85,385)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2022	06/28/2023	06/23/2023	EXERCISE	26,712		351.65	266,800		86,737						(128,967)	86,737			
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2022	06/28/2023	06/23/2023	EXERCISE	2,323		341.66	22,240		12,143						(10,751)	12,143			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOADV-	06/23/2022	06/28/2023	06/23/2023	EXERCISE	2,937		169.23	5,600		10,983						(2,707)	10,983			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	06/23/2022	06/28/2023	06/23/2023	EXERCISE	150		30,616.00	96,324		165,603						(46,562)	165,603			

SCHEDULE DB - PART A - SECTION 2

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2022	06/28/2023	06/23/2023	EXERCISE	1,331		2,256.61	64,650		111,000						(31,251)	111,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2022	06/28/2023	06/28/2023	EXPIRE	6,300		11,697.68	63,630								(30,758)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2022	06/28/2023	06/23/2023	EXERCISE	393		11,650.88	87,584		161,001						(42,337)	161,001			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	06/23/2022	06/28/2023	06/23/2023	EXERCISE	1,285		1,701.40	48,686		90,201						(23,534)	90,201			
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	06/29/2022	07/05/2023	07/05/2023	EXPIRE	2,711		264.65	9,800								(4,913)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	06/29/2022	07/05/2023	07/05/2023	EXPIRE	5,809		258.45	35,850								(17,972)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/29/2022	07/05/2023	07/05/2023	EXPIRE	4,400		11,658.26	48,840								(24,485)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/29/2022	07/05/2023	06/29/2023	EXERCISE	29		30,719.01	19,350		31,500						(9,701)	31,500			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/29/2022	07/05/2023	06/29/2023	EXERCISE	32		30,191.51	68,600		82,710						(34,391)	82,710			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/29/2022	07/05/2023	06/29/2023	EXERCISE	8,648		354.87	85,870		24,687						(43,048)	24,687			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/29/2022	07/05/2023	07/05/2023	EXPIRE	11,159		365.62	56,800								(28,475)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/29/2022	07/05/2023	07/05/2023	EXPIRE	16,180		359.17	124,700								(62,515)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/29/2022	07/05/2023	07/05/2023	EXPIRE	22,549		360.44	147,420								(73,905)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/29/2022	07/05/2023	06/29/2023	EXERCISE	17,634		354.22	170,800		29,236						(85,626)	29,236			
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/29/2022	07/05/2023	06/29/2023	EXERCISE	863		918.41	21,360		7,899						(10,708)	7,899			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/29/2022	07/05/2023	06/29/2023	EXERCISE	262		2,308.99	11,580		18,600						(5,805)	18,600			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	06/29/2022	07/05/2023	06/29/2023	EXERCISE	349		1,709.05	11,586		21,001						(5,808)	21,001			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	06/30/2022	07/06/2023	06/30/2023	EXERCISE	243		11,492.21	51,212		95,199						(25,815)	95,199			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/30/2022	07/06/2023	07/06/2023	EXPIRE	13,949		269.76	73,260								(36,929)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/30/2022	07/06/2023	06/30/2023	EXERCISE	8,641		354.8	87,730		38,939						(44,223)	38,939			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/30/2022	07/06/2023	07/06/2023	EXPIRE	10,871		365.92	55,380								(27,916)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/30/2022	07/06/2023	07/06/2023	EXPIRE	16,446		359.46	127,440								(64,239)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/30/2022	07/06/2023	07/06/2023	EXPIRE	6,491		278.67	40,860								(20,597)				
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/30/2022	07/06/2023	06/30/2023	EXERCISE	18,903		286.81	113,940		171,777						(57,434)	171,777			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/30/2022	07/06/2023	07/06/2023	EXPIRE	71,146		263.45	456,840								(230,282)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/30/2022	07/06/2023	07/06/2023	EXPIRE	22,254		360.18	147,840								(74,523)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/30/2022	07/06/2023	06/30/2023	EXERCISE	17,630		354.3	166,530		56,522						(83,944)	56,522			
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/30/2022	07/06/2023	06/30/2023	EXERCISE	1,734		346.34	11,640		7,541						(5,867)	7,541			
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/30/2022	07/06/2023	06/30/2023	EXERCISE	7,500		105.59	20,400		17,226						(10,283)	17,226			
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/30/2022	07/06/2023	06/30/2023	EXERCISE	7,500		105.16	22,160		20,425						(11,170)	20,425			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/30/2022	07/06/2023	06/30/2023	EXERCISE	837		2,259.84	41,648		70,300						(20,994)	70,300			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	06/30/2022	07/06/2023	06/30/2023	EXERCISE	666		3,527.41	51,750		115,000						(26,086)	115,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	06/30/2022	07/06/2023	07/06/2023	EXPIRE	4,500		11,503.72	48,600								(24,498)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	06/30/2022	07/06/2023	06/30/2023	EXERCISE	2,200		1.01	48,180		85,800						(24,286)	85,800			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	06/30/2022	07/06/2023	06/30/2023	EXERCISE	878		1,690.91	34,035		61,500						(17,156)	61,500			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/30/2022	07/06/2023	06/30/2023	EXERCISE	136		30,836.98	92,274		163,800						(46,513)	163,800			
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/07/2022	07/12/2023	07/12/2023	EXPIRE	859		928.02	18,800								(9,763)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/07/2022	07/12/2023	07/07/2023	EXERCISE	1,611		917.78	43,800		8,382						(22,745)	8,382			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	07/07/2022	07/12/2023	07/12/2023	EXPIRE	14,005		356.65	115,500								(59,979)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	07/07/2022	07/12/2023	07/12/2023	EXPIRE	10,084		364.86	49,320								(25,612)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	07/07/2022	07/12/2023	07/12/2023	EXPIRE	18,487		360.22	122,760								(63,749)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/07/2022	07/12/2023	07/12/2023	EXPIRE	3,105		265.65	10,080								(5,235)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/07/2022	07/12/2023	07/12/2023	EXPIRE	2,717		257.92	17,080								(8,870)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	07/07/2022	07/12/2023	07/12/2023	EXPIRE	25,392		361.03	167,200								(86,827)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	07/07/2022	07/12/2023	07/12/2023	EXERCISE	27,123		353.75	274,480		60,048						(142,538)	60,048			
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	07/07/2022	07/12/2023	07/12/2023	EXPIRE	991		202.71	4,260								(2,212)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/07/2022	07/12/2023	07/07/2023	EXERCISE	22		30,662.70	45,640		48,111						(23,701)	48,111			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/07/2022	07/12/2023	07/07/2023	EXERCISE	38		31,227.62	21,960		34,800						(11,404)	34,800			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/07/2022	07/12/2023	07/07/2023	EXERCISE	258		2,279.11	44,700		51,091						(23,213)	51,091			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/07/2022	07/12/2023	07/07/2023	EXERCISE	215		2,295.40	9,300		15,000						(4,830)	15,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SOCDV-	07/07/2022	07/12/2023	07/12/2023	EXPIRE	4,300		12,109.05	44,290								(23,000)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	07/07/2022	07/12/2023	07/07/2023	EXERCISE	283		1,716.51	42,250		29,991						(21,940)	29,991			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	07/07/2022	07/12/2023	07/07/2023	EXERCISE	283		1,753.67	8,350		14,500						(4,336)	14,500			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	07/08/2022	07/12/2023	07/12/2023	EXPIRE	4,300		12,125.69	43,860								(22,840)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/08/2022	07/12/2023	07/07/2023	EXERCISE	297		11,968.05	73,296		129,600						(38,169)	129,600			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/08/2022	07/12/2023	07/12/2023	EXPIRE	16,655		267.87	92,400								(48,118)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	07/08/2022	07/12/2023	07/07/2023	EXERCISE	1,017		1,765.82	37,800		68,400						(19,685)	68,400			
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/08/2022	07/12/2023	07/12/2023	EXPIRE	7,258		275.27	50,800								(26,454)				
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/08/2022	07/12/2023	07/07/2023	EXERCISE	28,779		285.78	176,300		225,489						(91,810)	225,489			
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/08/2022	07/12/2023	07/12/2023	EXPIRE	25,110		360.79	164,430								(85,628)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/08/2022	07/12/2023	07/07/2023	EXERCISE	27,419		353.52	285,000		67,141						(148,416)	67,141			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/08/2022	07/12/2023	07/12/2023	EXPIRE	88,173		263.19	575,510								(299,701)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/08/2022	07/12/2023	07/07/2023	EXERCISE	118		31,369.48	67,636		114,700						(35,222)	114,700			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	07/08/2022	07/12/2023	07/07/2023	EXERCISE	819		2,283.26	48,830		79,800						(25,429)	79,800			
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/08/2022	07/12/2023	07/07/2023	EXERCISE	16,859		106.34	40,320		20,013						(20,997)	20,013			
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/08/2022	07/12/2023	07/07/2023	EXERCISE	18,732		106.66	42,000		16,237						(21,872)	16,237			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	07/08/2022	07/12/2023	07/07/2023	EXERCISE	1,500		1.01	20,700		36,000						(10,780)	36,000			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/08/2022	07/12/2023	07/07/2023	EXERCISE	485		3,467.97	38,420		73,100						(20,008)	73,100			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/08/2022	07/12/2023	07/12/2023	EXERCISE	14,285		356.14	116,790		6,807						(60,819)	6,807			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/08/2022	07/12/2023	07/12/2023	EXPIRE	10,364		364.34	49,580								(25,819)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/08/2022	07/12/2023	07/12/2023	EXPIRE	18,487		359.7	120,780								(62,897)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/13/2022	07/18/2023	07/18/2023	EXPIRE	5,200		11,728.53	57,720								(30,931)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/13/2022	07/18/2023	07/13/2023	EXERCISE	540		921.41	12,050		9,896						(6,457)	9,896			
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/13/2022	07/18/2023	07/13/2023	EXERCISE	2,054		923.26	44,080		33,806						(23,621)	33,806			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/13/2022	07/18/2023	07/13/2023	EXERCISE	7,853		353.68	74,480		69,834						(39,912)	69,834			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/13/2022	07/18/2023	07/18/2023	EXPIRE	10,097		364.38	48,600								(26,044)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/13/2022	07/18/2023	07/13/2023	EXERCISE	12,902		360.1	82,800		31,927						(44,371)	31,927			
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	07/13/2022	07/18/2023	07/18/2023	EXPIRE	1,556		263.79	5,600								(3,001)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	07/13/2022	07/18/2023	07/18/2023	EXPIRE	7,001		256.85	45,540								(24,404)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	07/13/2022	07/18/2023	07/18/2023	EXPIRE	21,419		358.61	155,400								(83,275)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	07/13/2022	07/18/2023	07/13/2023	EXERCISE	24,603		352.39	255,000		137,288						(136,649)	137,288			
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	07/13/2022	07/18/2023	07/18/2023	EXPIRE	3,975		201.07	18,880								(10,117)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARDV-	07/13/2022	07/18/2023	07/13/2023	EXERCISE	19		30,003.47	41,010		55,896						(21,976)	55,896			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARDV-	07/13/2022	07/18/2023	07/13/2023	EXERCISE	58		30,649.69	29,340		45,000						(15,723)	45,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	07/13/2022	07/18/2023	07/13/2023	EXERCISE	394		2,274.78	12,150		20,700						(6,511)	20,700			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	07/13/2022	07/18/2023	07/13/2023	EXERCISE	695		1,719.13	17,400		30,000						(9,324)	30,000			
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	07/14/2022	07/19/2023	07/14/2023	EXERCISE	3,000		0.99	64,800		105,000						(34,904)	105,000			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	07/14/2022	07/19/2023	07/14/2023	EXERCISE	530		3,403.40	48,960		100,800						(26,372)	100,800			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/14/2022	07/19/2023	07/14/2023	EXERCISE	3,138		161.87	6,150		12,000						(3,313)	12,000			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/14/2022	07/19/2023	07/14/2023	EXERCISE	147		30,905.84	90,765		157,500						(48,890)	157,500			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SOCDV-	07/14/2022	07/19/2023	07/19/2023	EXPIRE	5,200		11,768.40	55,640								(29,970)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	07/14/2022	07/19/2023	07/14/2023	EXERCISE	382		11,721.32	91,350		166,501						(49,205)	166,501			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/14/2022	07/19/2023	07/19/2023	EXPIRE	22,324		270.36	103,250								(55,614)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/14/2022	07/19/2023	07/19/2023	EXERCISE	4,007		273.43	29,590		12,727						(15,938)	12,727			
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/14/2022	07/19/2023	07/19/2023	EXERCISE	17,594		283.9	116,500		176,009						(62,751)	176,009			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/14/2022	07/19/2023	07/19/2023	EXPIRE	77,675		264.18	457,150								(246,239)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/14/2022	07/19/2023	07/14/2023	EXERCISE	19,674		106.63	43,890		15,871						(23,641)	15,871			
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/14/2022	07/19/2023	07/14/2023	EXERCISE	7,495		106.63	16,720		6,046						(9,006)	6,046			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	07/14/2022	07/19/2023	07/14/2023	EXERCISE	1,239		2,278.11	59,360		103,600						(31,974)	103,600			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	07/14/2022	07/19/2023	07/13/2023	EXERCISE	7,608		352.04	71,820		75,694						(38,685)	75,694			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	07/14/2022	07/19/2023	07/19/2023	EXPIRE	10,144		362.68	48,960								(26,372)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	07/14/2022	07/19/2023	07/19/2023	EXERCISE	12,680		358.07	83,250		49,657						(44,842)	49,657			
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/14/2022	07/19/2023	07/19/2023	EXPIRE	21,160		358.09	156,220								(84,146)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/14/2022	07/19/2023	07/14/2023	EXERCISE	24,638		351.88	266,050		152,270						(143,305)	152,270			
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/14/2022	07/19/2023	07/14/2023	EXERCISE	3,478		344.64	26,040		15,807						(14,026)	15,807			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	07/14/2022	07/19/2023	07/14/2023	EXERCISE	1,288		1,722.87	41,140		77,001						(22,160)	77,001			
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/20/2022	07/25/2023	07/25/2023	EXPIRE	5,066		262.76	19,370								(10,755)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/20/2022	07/25/2023	07/25/2023	EXPIRE	1,169		254.3	8,850								(4,914)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/20/2022	07/25/2023	07/25/2023	EXPIRE	5,000		12,439.68	63,000								(34,979)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/20/2022	07/25/2023	07/20/2023	EXERCISE	328		1,763.96	7,560		11,400						(4,197)	11,400			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/20/2022	07/25/2023	07/20/2023	EXERCISE	208		2,368.29	34,800		25,528						(19,321)	25,528			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/20/2022	07/25/2023	07/20/2023	EXERCISE	292		2,356.29	7,210		9,100						(4,003)	9,100			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	07/20/2022	07/25/2023	07/20/2023	EXERCISE	41		31,842.96	16,640		29,900						(9,239)	29,900			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/20/2022	07/25/2023	07/20/2023	EXERCISE	17,156		354.85	143,350		126,799						(79,590)	126,799			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/20/2022	07/25/2023	07/25/2023	EXPIRE	9,281		362.32	47,850								(26,567)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/20/2022	07/25/2023	07/20/2023	EXERCISE	23,062		358.77	150,880		80,251						(83,771)	80,251			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	07/20/2022	07/25/2023	07/20/2023	EXERCISE	28,649		359.72	199,980		35,870						(111,032)	35,870			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	07/20/2022	07/25/2023	07/20/2023	EXERCISE	23,440		353.5	234,090		175,148						(129,970)	175,148			
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/20/2022	07/25/2023	07/20/2023	EXERCISE	1,721		930.86	33,600		13,868						(18,655)	13,868			
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/20/2022	07/25/2023	07/25/2023	EXPIRE	538		948.53	6,600								(3,664)				
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	07/20/2022	07/25/2023	07/20/2023	EXERCISE	994		200.84	4,800		807						(2,665)	807			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	07/20/2022	07/25/2023	07/20/2023	EXERCISE	19		31,683.59	31,440		23,661						(17,456)	23,661			
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	07/21/2022	07/26/2023	07/21/2023	EXERCISE	2,800		0.97	60,480		95,200						(33,746)	95,200			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	07/21/2022	07/26/2023	07/21/2023	EXERCISE	556		3,618.08	28,600		56,000						(15,958)	56,000			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	PARDV-	07/21/2022	07/26/2023	07/21/2023	EXERCISE	6,863		159.3	13,860		25,300						(7,734)	25,300			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	07/21/2022	07/26/2023	07/21/2023	EXERCISE	137		31,171.90	94,160		149,599						(52,539)	149,599			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/21/2022	07/26/2023	07/21/2023	EXERCISE	3,468		346.33	28,560		21,221						(15,936)	21,221			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/21/2022	07/26/2023	07/26/2023	EXPIRE	13,976		270.03	68,820								(38,400)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/21/2022	07/26/2023	07/21/2023	EXERCISE	4,740		273.97	33,020		12,676						(18,424)	12,676			
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/21/2022	07/26/2023	07/21/2023	EXERCISE	23,272		283.88	147,840		228,915						(82,491)	228,915			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/21/2022	07/26/2023	07/26/2023	EXPIRE	57,867		266.12	351,120								(195,917)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/21/2022	07/26/2023	07/21/2023	EXERCISE	16,785		107.13	37,800		792						(21,092)	792			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/21/2022	07/26/2023	07/21/2023	EXERCISE	15,852		107.02	36,380		2,449						(20,299)	2,449			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	07/21/2022	07/26/2023	07/21/2023	EXERCISE	17,058		357.25	140,300		84,224						(78,284)	84,224			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	07/21/2022	07/26/2023	07/26/2023	EXPIRE	9,228		364.4	48,180								(26,883)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	07/21/2022	07/26/2023	07/21/2023	EXERCISE	23,210		360.82	153,550		31,600						(85,677)	31,600			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	07/21/2022	07/26/2023	07/26/2023	EXPIRE	5,100		12,619.41	63,240								(35,287)				
000000000	INDEX LIAB	EX5	Equity/Index	PARDV-	07/21/2022	07/26/2023	07/21/2023	EXERCISE	1,158		2,350.13	68,040		109,201						(37,965)	109,201			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	07/21/2022	07/26/2023	07/21/2023	EXERCISE	285		12,404.88	69,480		122,399						(38,768)	122,399			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	07/21/2022	07/26/2023	07/21/2023	EXERCISE	1,416		1,814.65	44,200		78,001						(24,663)	78,001			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/21/2022	07/26/2023	07/21/2023	EXERCISE	28,614		360.52	193,050		44,020						(107,718)	44,020			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/21/2022	07/26/2023	07/21/2023	EXERCISE	23,411		353.94	237,330		189,916						(132,425)	189,916			
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/27/2022	08/01/2023	07/27/2023	EXERCISE	1,920		934.44	42,480		3,364						(24,407)	3,364			
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/27/2022	08/01/2023	07/27/2023	EXERCISE	854		922.26	24,320		11,895						(13,973)	11,895			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/27/2022	08/01/2023	07/27/2023	EXERCISE	15,016		358.9	126,900		16,506						(72,911)	16,506			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/27/2022	08/01/2023	08/01/2023	EXPIRE	3,893		367.53	18,900								(10,859)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/27/2022	08/01/2023	08/01/2023	EXPIRE	19,465		362.85	129,500								(74,405)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/27/2022	08/01/2023	08/01/2023	EXPIRE	5,011		266.96	17,160								(9,859)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/27/2022	08/01/2023	08/01/2023	EXPIRE	3,854		259.18	25,400								(14,594)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	07/27/2022	08/01/2023	08/01/2023	EXPIRE	31,026		363.06	205,200								(117,898)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	07/27/2022	08/01/2023	07/27/2023	EXERCISE	18,960		355.06	199,320		101,588						(114,520)	101,588			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	07/27/2022	08/01/2023	07/27/2023	EXERCISE	25		32,165.39	40,080		20,943						(23,028)	20,943			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	07/27/2022	08/01/2023	07/27/2023	EXERCISE	22		32,165.39	9,590		16,800						(5,510)	16,800			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/27/2022	08/01/2023	07/27/2023	EXERCISE	205		2,408.70	8,950		13,500						(5,142)	13,500			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SOCDV-	07/27/2022	08/01/2023	08/01/2023	EXPIRE	4,400		12,601.47	45,320								(26,039)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	07/27/2022	08/01/2023	07/27/2023	EXERCISE	271		1,792.88	41,100		10,686						(23,614)	10,686			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	07/27/2022	08/01/2023	08/01/2023	EXPIRE	325		1,839.09	8,700								(4,999)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/28/2022	08/02/2023	08/02/2023	EXPIRE	94,330		267.11	680,720								(392,991)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	07/28/2022	08/02/2023	07/28/2023	EXERCISE	1,400		0.98	24,220		37,800						(13,983)	37,800			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	07/28/2022	08/02/2023	07/28/2023	EXERCISE	602		3,575.50	52,360		99,000						(30,228)	99,000			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	PARDV-	07/28/2022	08/02/2023	07/28/2023	EXERCISE	3,055		162.98	5,300		9,500						(3,060)	9,500			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	07/28/2022	08/02/2023	07/28/2023	EXERCISE	117		32,204.33	70,300		114,000						(40,585)	114,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	07/28/2022	08/02/2023	07/28/2023	EXERCISE	887		2,453.57	40,040		66,001						(23,116)	66,001			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	07/28/2022	08/02/2023	08/02/2023	EXPIRE	4,300		12,717.87	43,860								(25,321)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/28/2022	08/02/2023	07/28/2023	EXERCISE	283		12,565.25	79,200		140,399						(45,723)	140,399			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	07/28/2022	08/02/2023	07/28/2023	EXERCISE	1,121		1,839.31	42,840		75,601						(24,732)	75,601			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/28/2022	08/02/2023	08/02/2023	EXPIRE	18,392		270.14	102,900								(59,406)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/28/2022	08/02/2023	08/02/2023	EXPIRE	5,355		279.56	38,850								(22,429)				
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/28/2022	08/02/2023	07/28/2023	EXERCISE	24,183		285.03	160,770		240,028						(92,815)	240,028			
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/28/2022	08/02/2023	07/28/2023	EXERCISE	26,008		107.33	61,132		1,899						(35,293)	1,899			
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/28/2022	08/02/2023	07/28/2023	EXERCISE	9,289		107.01	23,333		3,678						(13,471)	3,678			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	07/28/2022	08/02/2023	07/28/2023	EXERCISE	14,643		360.5	129,850		18,418						(74,964)	18,418			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	07/28/2022	08/02/2023	08/02/2023	EXPIRE	3,868		369.55	19,460								(11,235)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	07/28/2022	08/02/2023	08/02/2023	EXPIRE	19,616		364.84	134,190								(77,470)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	07/28/2022	08/02/2023	08/02/2023	EXPIRE	30,566		364.76	203,300								(117,368)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	07/28/2022	08/02/2023	07/28/2023	EXERCISE	18,568		357.06	193,050		66,823						(111,451)	66,823			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/03/2022	08/08/2023	08/08/2023	EXPIRE	5,500		13,253.26	58,300								(34,608)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/03/2022	08/08/2023	08/08/2023	EXPIRE	199		2,511.35	8,850								(5,254)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/03/2022	08/08/2023	08/03/2023	EXERCISE	199		2,408.49	43,650		18,408						(25,912)	18,408			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARDV-	08/03/2022	08/08/2023	08/03/2023	EXERCISE	43		32,681.25	20,048		16,293						(11,901)	16,293			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARDV-	08/03/2022	08/08/2023	08/03/2023	EXERCISE	15		32,746.87	24,775		4,819						(14,707)	4,819			
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/03/2022	08/08/2023	08/08/2023	EXPIRE	1,471		204.08	6,840								(4,060)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	08/03/2022	08/08/2023	08/08/2023	EXPIRE	17,117		361.49	147,560								(87,595)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	08/03/2022	08/08/2023	08/08/2023	EXPIRE	11,871		370.55	58,050								(34,460)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	08/03/2022	08/08/2023	08/08/2023	EXPIRE	19,877		366.56	126,000								(74,797)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/03/2022	08/08/2023	08/08/2023	EXPIRE	1,917		267.32	7,150								(4,244)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/03/2022	08/08/2023	08/08/2023	EXPIRE	4,218		259.75	29,370								(17,435)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	08/03/2022	08/08/2023	08/08/2023	EXPIRE	419		1,897.47	12,080								(7,171)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/03/2022	08/08/2023	08/08/2023	EXPIRE	2,123		935.28	51,400								(30,512)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/03/2022	08/08/2023	08/08/2023	EXPIRE	637		940.93	13,620								(8,085)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/03/2022	08/08/2023	08/08/2023	EXPIRE	31,970		365.74	204,960								(121,669)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/03/2022	08/08/2023	08/03/2023	EXERCISE	13,130		358.03	136,160		2,793						(80,828)	2,793			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/04/2022	08/09/2023	08/09/2023	EXPIRE	84,743		267.16	599,640								(37,534)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/04/2022	08/07/2023	08/07/2023	EXPIRE	25,030		107.22	63,180								(19,961)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/04/2022	08/07/2023	08/07/2023	EXPIRE	13,906		107.43	33,600								(357,564)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/04/2022	08/09/2023	08/04/2023	EXERCISE	2,400		0.98	59,760		96,000						(35,635)	96,000			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/04/2022	08/09/2023	08/04/2023	EXERCISE	346		3,728.31	29,510		58,500						(17,597)	58,500			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	08/04/2022	08/09/2023	08/04/2023	EXERCISE	131		32,661.36	89,010		150,500						(53,076)	150,500			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/04/2022	08/09/2023	08/04/2023	EXERCISE	1,044		2,493.00	64,480		111,800							(38,449)	111,800			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	08/04/2022	08/09/2023	08/09/2023	EXPIRE	5,500		13,311.04	57,200									(34,108)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	08/04/2022	08/09/2023	08/04/2023	EXERCISE	195		13,124.68	63,700		114,403							(37,984)	114,403			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	08/04/2022	08/09/2023	08/04/2023	EXERCISE	1,416		1,893.11	55,350		91,139							(33,005)	91,139			
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/04/2022	08/09/2023	08/09/2023	EXPIRE	32,266		365.61	203,400									(121,287)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/04/2022	08/09/2023	08/09/2023	EXPIRE	13,135		357.56	137,540									(82,015)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/04/2022	08/09/2023	08/04/2023	EXERCISE	2,855		348.45	25,600		10,537							(15,265)	10,537			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	PARDV-	08/04/2022	08/09/2023	08/04/2023	EXERCISE	2,991		164.16	4,550		7,500							(2,713)	7,500			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/04/2022	08/09/2023	08/09/2023	EXPIRE	24,861		270.78	123,420									(73,595)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/04/2022	08/09/2023	08/09/2023	EXPIRE	4,999		278.11	39,760									(23,709)				
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/04/2022	08/09/2023	08/04/2023	EXERCISE	26,279		283.97	189,000		194,648							(112,700)	194,648			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/04/2022	08/09/2023	08/09/2023	EXPIRE	17,036		362.83	149,420									(89,099)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/04/2022	08/09/2023	08/09/2023	EXPIRE	11,815		371.93	58,050									(34,615)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/04/2022	08/09/2023	08/09/2023	EXPIRE	19,509		368.29	122,120									(72,820)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	08/10/2022	08/15/2023	08/15/2023	EXPIRE	305		1,957.43	10,620									(6,503)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SOCDV-	08/10/2022	08/15/2023	08/15/2023	EXPIRE	4,600		13,378.32	60,260									(36,900)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	08/10/2022	08/15/2023	08/15/2023	EXPIRE	42		33,142.96	28,560									(17,488)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	08/10/2022	08/15/2023	08/15/2023	EXPIRE	45		33,109.65	74,400									(45,558)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2022	08/15/2023	08/15/2023	EXPIRE	14,845		363.39	122,580									(75,061)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2022	08/15/2023	08/15/2023	EXPIRE	11,546		371.76	55,860									(34,205)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2022	08/15/2023	08/15/2023	EXPIRE	16,769		365.57	121,390									(74,332)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2022	08/15/2023	08/15/2023	EXPIRE	4,201		268.88	15,070									(9,228)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2022	08/15/2023	08/15/2023	EXPIRE	3,437		261.82	22,140									(13,557)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2022	08/15/2023	08/15/2023	EXPIRE	28,098		367.84	183,150									(112,150)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2022	08/15/2023	08/15/2023	EXPIRE	16,461		361.5	157,760									(96,603)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2022	08/15/2023	08/15/2023	EXPIRE	1,803		942.02	37,570									(23,006)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2022	08/15/2023	08/15/2023	EXPIRE	1,591		943.91	31,800									(19,472)				
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2022	08/15/2023	08/15/2023	EXPIRE	2,440		204.74	11,750									(7,195)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	08/10/2022	08/15/2023	08/15/2023	EXPIRE	195		2,542.54	7,400									(4,531)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	08/11/2022	08/16/2023	08/16/2023	EXPIRE	1,266		1,951.55	45,250									(27,829)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	08/11/2022	08/16/2023	08/11/2023	EXERCISE	263		13,119.19	65,100		115,500							(40,037)	115,500			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	08/11/2022	08/16/2023	08/16/2023	EXPIRE	4,700		13,291.99	60,160									(36,999)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	08/11/2022	08/16/2023	08/11/2023	EXERCISE	153		32,969.96	115,260		193,800							(70,886)	193,800			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/11/2022	08/16/2023	08/16/2023	EXPIRE	14,034		268.39	71,780								(44,146)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/11/2022	08/16/2023	08/16/2023	EXPIRE	7,152		277.41	57,800								(35,548)				
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/11/2022	08/16/2023	08/11/2023	EXERCISE	22,522		283.88	149,120		148,963						(91,711)	148,963			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/11/2022	08/16/2023	08/16/2023	EXPIRE	92,990		269.1	510,450								(313,933)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	08/11/2022	08/16/2023	08/11/2023	EXERCISE	2,100		0.99	52,290		86,100						(32,159)	86,100			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	08/11/2022	08/16/2023	08/11/2023	EXERCISE	612		3,742.02	56,350		115,000						(34,656)	115,000			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	08/11/2022	08/16/2023	08/16/2023	EXPIRE	14,879		362.2	126,900								(78,045)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	08/11/2022	08/16/2023	08/16/2023	EXPIRE	11,297		370.55	57,400								(35,302)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	08/11/2022	08/16/2023	08/16/2023	EXPIRE	16,808		364.38	126,270								(77,658)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/11/2022	08/16/2023	08/16/2023	EXPIRE	28,103		367.41	189,090								(116,293)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/11/2022	08/16/2023	08/16/2023	EXPIRE	16,465		361.07	164,720								(101,305)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/11/2022	08/16/2023	08/11/2023	EXERCISE	2,839		351.56	19,400		5,257						(11,931)	5,257			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOADV-	08/11/2022	08/16/2023	08/11/2023	EXERCISE	3,607		167.33	7,140		14,400						(4,391)	14,400			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	08/11/2022	08/16/2023	08/11/2023	EXERCISE	1,165		2,537.04	52,800		87,001						(32,473)	87,001			
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/12/2022	08/15/2023	08/15/2023	EXPIRE	28,757		107.69	64,790								(39,884)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/12/2022	08/15/2023	08/15/2023	EXPIRE	12,059		107.58	27,820								(17,126)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	08/17/2022	08/22/2023	08/22/2023	EXPIRE	453		1,993.27	10,260								(6,475)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	08/17/2022	08/22/2023	08/22/2023	EXPIRE	252		1,959.49	35,050								(22,118)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	08/17/2022	08/22/2023	08/22/2023	EXPIRE	4,200		13,470.86	44,520								(28,095)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/17/2022	08/22/2023	08/22/2023	EXPIRE	308		2,610.14	11,520								(7,270)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/17/2022	08/22/2023	08/22/2023	EXPIRE	192		2,573.75	32,850								(20,730)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	08/17/2022	08/22/2023	08/22/2023	EXPIRE	41		34,150.22	21,840								(13,782)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	08/17/2022	08/22/2023	08/22/2023	EXPIRE	21		34,320.12	28,490								(17,979)				
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/17/2022	08/22/2023	08/22/2023	EXPIRE	1,453		204.44	8,430								(5,320)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/17/2022	08/22/2023	08/22/2023	EXPIRE	16,847		362.44	135,420								(85,457)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/17/2022	08/22/2023	08/22/2023	EXPIRE	8,285		368.59	45,300								(28,587)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/17/2022	08/22/2023	08/22/2023	EXPIRE	14,361		365.33	96,720								(61,036)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/17/2022	08/22/2023	08/22/2023	EXPIRE	6,114		268.24	23,040								(14,539)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/17/2022	08/22/2023	08/22/2023	EXPIRE	3,821		260.91	26,200								(16,534)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	08/17/2022	08/22/2023	08/22/2023	EXPIRE	42,231		374.01	231,000								(145,773)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	08/17/2022	08/22/2023	08/22/2023	EXPIRE	5,631		365.49	51,800								(32,689)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/17/2022	08/22/2023	08/22/2023	EXPIRE	1,906		939.77	43,560								(27,489)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/17/2022	08/22/2023	08/22/2023	EXPIRE	635		934.11	16,320								(10,299)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/18/2022	08/23/2023	08/23/2023	EXPIRE	104,797		267.86	651,920		27,110						(9,217)	27,110			
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/18/2022	08/23/2023	08/23/2023	EXPIRE	25,079		107.55	56,430								(413,140)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/18/2022	08/23/2023	08/23/2023	EXPIRE	13,933		107.33	32,850								(35,761)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/18/2022	08/23/2023	08/18/2023	EXERCISE	2,100		1	35,490								(20,818)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	08/18/2022	08/23/2023	08/18/2023	EXERCISE	529		3,777.38	32,800		58,800						(22,491)	58,800			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	08/18/2022	08/23/2023	08/18/2023	EXERCISE	132		34,101.03	105,300		64,000						(20,786)	64,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	08/18/2022	08/23/2023	08/23/2023	EXPIRE	840		2,640.88	52,140		52,893						(66,732)	52,893			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	08/18/2022	08/23/2023	08/23/2023	EXPIRE	4,100		13,505.99	42,640								(33,043)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/18/2022	08/23/2023	08/18/2023	EXERCISE	267		13,600.53	75,240								(27,022)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	08/18/2022	08/23/2023	08/23/2023	EXPIRE	850		2,028.73	40,460		140,401						(47,682)	140,401			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	PARDV-	08/18/2022	08/23/2023	08/18/2023	EXERCISE	3,050		163.92	3,400								(25,641)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	08/18/2022	08/23/2023	08/23/2023	EXPIRE	16,849		362.76	132,980		5,490						(2,155)	5,490			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/18/2022	08/23/2023	08/23/2023	EXPIRE	8,286		368.91	44,400								(84,273)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/18/2022	08/23/2023	08/23/2023	EXPIRE	14,087		365.66	93,330								(28,138)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/18/2022	08/23/2023	08/23/2023	EXPIRE	42,514		374	226,500								(59,146)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/18/2022	08/23/2023	08/18/2023	EXERCISE	5,068		354.46	32,580								(143,539)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/18/2022	08/23/2023	08/23/2023	EXPIRE	14,047		269.98	62,160		107						(20,647)	107			
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/18/2022	08/23/2023	08/23/2023	EXPIRE	5,737		278.35	41,440								(39,393)				
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/18/2022	08/01/2023	08/01/2023	EXERCISE	1,757		279.76	15,100								(26,262)				
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/18/2022	08/23/2023	08/23/2023	EXERCISE	28,816		284.31	186,960		99,993						(118,482)	99,993			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/24/2022	08/29/2023	08/29/2023	EXPIRE	413		1,919.80	12,240								(7,953)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/24/2022	08/29/2023	08/29/2023	EXPIRE	6,200		12,917.86	61,380								(39,883)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	08/24/2022	08/29/2023	08/29/2023	EXPIRE	316		2,524.33	11,840								(7,693)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	08/24/2022	08/29/2023	08/24/2023	EXERCISE	55		32,870.32	27,000		15,423						(17,544)	15,423			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	08/24/2022	08/29/2023	08/24/2023	EXERCISE	18		32,672.50	33,540		8,741						(21,793)	8,741			
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/24/2022	08/29/2023	08/29/2023	EXPIRE	488		205.76	2,110								(1,371)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/24/2022	08/29/2023	08/29/2023	EXPIRE	748		933.24	15,400								(10,006)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/24/2022	08/29/2023	08/29/2023	EXPIRE	1,175		934.17	23,760								(15,439)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	08/24/2022	08/29/2023	08/29/2023	EXPIRE	16,723		358.07	142,200								(92,397)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	08/24/2022	08/29/2023	08/29/2023	EXPIRE	15,051		367.04	72,360								(47,017)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	08/24/2022	08/29/2023	08/29/2023	EXPIRE	12,263		361.66	84,040								(54,607)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/24/2022	08/29/2023	08/29/2023	EXPIRE	11,182		266.08	40,310								(26,192)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/24/2022	08/29/2023	08/29/2023	EXPIRE	771		260.37	4,540								(2,950)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/24/2022	08/29/2023	08/29/2023	EXPIRE	42,531		374.19	189,000								(122,806)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/24/2022	08/29/2023	08/29/2023	EXPIRE	11,625		360.08	129,970								(84,450)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOADV-	08/25/2022	08/30/2023	08/25/2023	EXERCISE	3,053		162.76	6,900		12,500						(4,502)	12,500			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	08/25/2022	08/30/2023	08/30/2023	EXPIRE	967		1,952.84	31,160								(20,330)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	08/25/2022	08/30/2023	08/25/2023	EXERCISE	259		13,077.86	70,380		125,799						(45,919)	125,799			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/25/2022	08/30/2023	08/30/2023	EXPIRE	6,300		13,143.58	63,000								(41,104)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	08/25/2022	08/30/2023	08/25/2023	EXERCISE	1,009		2,558.42	58,500		20,965						(38,168)	20,965			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	08/25/2022	08/30/2023	08/25/2023	EXERCISE	135		33,092.02	94,500		157,500						(61,656)	157,500			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/25/2022	08/30/2023	08/25/2023	EXERCISE	408		3,645.14	32,250		60,000						(21,041)	60,000			
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	08/25/2022	08/30/2023	08/25/2023	EXERCISE	1,900		0.99	42,750		70,300						(27,892)	70,300			
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/25/2022	08/30/2023	08/30/2023	EXPIRE	9,327		107.21	20,400								(13,310)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/25/2022	08/30/2023	08/30/2023	EXPIRE	13,991		107.1	31,350								(20,454)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/25/2022	08/30/2023	08/30/2023	EXPIRE	81,966		265.69	505,760								(329,979)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/25/2022	08/30/2023	08/30/2023	EXPIRE	18,714		268.38	82,320								(53,709)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/25/2022	08/30/2023	08/30/2023	EXPIRE	5,420		277.31	36,000								(23,488)				
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/25/2022	08/30/2023	08/25/2023	EXERCISE	14,144		282.52	93,200		92,823						(60,808)	92,823			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	08/25/2022	08/30/2023	08/30/2023	EXPIRE	16,934		359.85	139,690								(91,140)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	08/25/2022	08/30/2023	08/30/2023	EXPIRE	15,268		368.5	72,600								(47,367)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	08/25/2022	08/30/2023	08/30/2023	EXPIRE	12,492		363.1	84,600								(55,197)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/25/2022	08/30/2023	08/30/2023	EXPIRE	42,154		375.03	192,210								(125,406)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/25/2022	08/30/2023	08/30/2023	EXPIRE	11,599		360.89	132,020								(86,135)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/25/2022	08/30/2023	08/25/2023	EXERCISE	2,546		352.76	19,800		1,885						(12,918)	1,885			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	08/31/2022	09/06/2023	08/31/2023	EXERCISE	19		31,667.98	30,900		29,214						(20,684)	29,214			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	08/31/2022	09/06/2023	08/31/2023	EXERCISE	32		31,478.91	14,900		26,000						(9,974)	26,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	08/31/2022	09/06/2023	08/31/2023	EXERCISE	206		2,469.94	27,900		7,746						(18,676)	7,746			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	08/31/2022	09/06/2023	08/31/2023	EXERCISE	206		2,443.20	8,300		13,246						(5,556)	13,246			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	08/31/2022	09/06/2023	09/06/2023	EXPIRE	271		1,834.89	6,250								(4,184)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/31/2022	09/06/2023	09/06/2023	EXPIRE	4,000		12,272.03	36,400								(24,366)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/31/2022	09/06/2023	08/31/2023	EXERCISE	1,188		927.63	21,560		3,337						(14,432)	3,337			
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/31/2022	09/06/2023	08/31/2023	EXERCISE	1,404		929.48	24,180		1,344						(16,186)	1,344			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	08/31/2022	09/06/2023	08/31/2023	EXERCISE	19,699		354.62	163,800		70,537						(109,645)	70,537			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	08/31/2022	09/06/2023	09/06/2023	EXPIRE	20,544		362.09	105,850								(70,854)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	08/31/2022	09/06/2023	08/31/2023	EXERCISE	6,754		357.11	48,240		7,384						(32,291)	7,384			
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/31/2022	09/06/2023	09/06/2023	EXPIRE	3,897		262.74	14,700								(9,840)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/31/2022	09/06/2023	09/06/2023	EXPIRE	4,287		256.07	28,160								(18,850)				
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/31/2022	09/06/2023	09/06/2023	EXPIRE	2,468		202.41	11,450								(7,664)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	08/31/2022	09/06/2023	09/06/2023	EXPIRE	44,434		371.5	189,100								(126,581)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/01/2022	09/07/2023	09/07/2023	EXPIRE	14,326		263.43	68,820								(46,257)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/01/2022	09/07/2023	09/01/2023	EXERCISE	5,500		272.19	38,700		12,460						(26,012)	12,460			
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/01/2022	09/07/2023	09/01/2023	EXERCISE	28,906		280.5	181,440		337,615						(121,953)	337,615			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/01/2022	09/07/2023	09/07/2023	EXPIRE	78,015		260.7	491,640								(330,451)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/01/2022	09/07/2023	09/01/2023	EXERCISE	23,490		106.53	49,750		16,997						(33,439)	16,997			
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/01/2022	09/07/2023	09/01/2023	EXERCISE	26,308		106.53	55,720		19,037						(37,452)	19,037			
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	09/01/2022	09/07/2023	09/01/2023	EXERCISE	1,100		0.98	26,620		44,000						(17,892)	44,000			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	09/01/2022	09/07/2023	09/01/2023	EXERCISE	521		3,494.72	45,720		95,400						(30,730)	95,400			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/01/2022	09/07/2023	09/01/2023	EXERCISE	19,775		353.28	165,200		91,912						(111,037)	91,912			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/01/2022	09/07/2023	09/07/2023	EXPIRE	20,622		360.71	107,310								(72,127)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/01/2022	09/07/2023	09/01/2023	EXERCISE	6,497		355.4	47,840		16,400						(32,155)	16,400			
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/01/2022	09/07/2023	09/07/2023	EXPIRE	44,296		372.31	201,500								(135,436)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/01/2022	09/07/2023	09/01/2023	EXERCISE	2,286		349.22	13,440		2,888						(9,034)	2,888			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/01/2022	09/07/2023	09/01/2023	EXERCISE	126		31,339.85	72,920		116,000						(49,012)	116,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/01/2022	09/07/2023	09/01/2023	EXERCISE	1,120		2,401.55	63,882		110,700						(42,938)	110,700			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/01/2022	09/07/2023	09/07/2023	EXPIRE	3,900		12,274.63	37,440								(25,165)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	09/01/2022	09/07/2023	09/01/2023	EXERCISE	318		12,164.15	92,820		167,701						(62,388)	167,701			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	09/01/2022	09/07/2023	09/01/2023	EXERCISE	1,207		1,833.75	47,080		88,000						(31,644)	88,000			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	09/08/2022	09/13/2023	09/08/2023	EXERCISE	25		32,092.26	37,360		29,503						(25,800)	29,503			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	09/08/2022	09/13/2023	09/08/2023	EXERCISE	54		31,710.97	27,710		49,300						(19,136)	49,300			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	09/08/2022	09/13/2023	09/13/2023	EXERCISE	14,092		353.04	124,500		32,891						(85,978)	32,891			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	09/08/2022	09/13/2023	09/13/2023	EXPIRE	20,856		361.2	110,260								(76,144)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	09/08/2022	09/13/2023	09/13/2023	EXPIRE	10,146		357.65	67,680								(46,739)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/08/2022	09/13/2023	09/13/2023	EXPIRE	6,236		256.58	39,200								(27,071)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/08/2022	09/13/2023	09/13/2023	EXPIRE	44,978		368.14	292,300								(201,858)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/08/2022	09/13/2023	09/13/2023	EXPIRE	1,186		930.12	21,450								(14,813)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/08/2022	09/13/2023	09/13/2023	EXPIRE	755		925.48	15,190								(10,490)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/08/2022	09/13/2023	09/13/2023	EXPIRE	1,961		204.54	8,480								(5,856)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/08/2022	09/13/2023	09/08/2023	EXERCISE	204		2,491.24	27,150		4,114						(18,749)	4,114			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/08/2022	09/13/2023	09/08/2023	EXERCISE	204		2,422.52	7,750		13,000						(5,352)	13,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	09/08/2022	09/13/2023	09/13/2023	EXPIRE	4,000		12,321.19	48,800								(33,701)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	09/08/2022	09/13/2023	09/13/2023	EXPIRE	271		1,878.30	28,470								(19,661)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	09/08/2022	09/13/2023	09/08/2023	EXERCISE	325		1,819.20	8,958		4,012						(6,186)	4,012			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	09/09/2022	09/13/2023	09/13/2023	EXPIRE	1,275		1,860.25	47,520								(32,908)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	09/09/2022	09/13/2023	09/08/2023	EXERCISE	254		12,613.46	49,280		89,600						(34,127)	89,600			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/09/2022	09/13/2023	09/13/2023	EXPIRE	14,679		265.09	64,980								(44,999)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/09/2022	09/13/2023	09/13/2023	EXPIRE	11,343		274.1	72,540								(50,235)				
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/09/2022	09/13/2023	09/08/2023	EXERCISE	27,756		282.14	163,800		257,740						(113,433)	257,740			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/09/2022	09/13/2023	09/13/2023	EXPIRE	63,715		262.1	379,090								(262,523)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/09/2022	09/13/2023	09/08/2023	EXERCISE	9,388		106.52	20,400		6,853						(14,127)	6,853			
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/09/2022	09/13/2023	09/13/2023	EXPIRE	5,633		107.69	9,420								(6,523)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	09/09/2022	09/13/2023	09/08/2023	EXERCISE	2,700		1.01	64,800		113,400						(44,875)	113,400			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	09/09/2022	09/13/2023	09/08/2023	EXERCISE	560		3,584.32	44,600		90,000						(30,886)	90,000			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/09/2022	09/13/2023	09/08/2023	EXERCISE	13,785		353.69	121,520		23,259						(84,154)	23,259			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/09/2022	09/13/2023	09/13/2023	EXPIRE	21,099		361.86	110,250								(76,349)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/09/2022	09/13/2023	09/13/2023	EXPIRE	9,846		358.66	63,700								(44,113)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/09/2022	09/13/2023	09/13/2023	EXPIRE	45,176		368.85	295,740								(204,803)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/09/2022	09/13/2023	09/08/2023	EXERCISE	2,557		349.84	22,140		4,110						(15,332)	4,110			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	09/09/2022	09/13/2023	09/08/2023	EXERCISE	140		31,765.88	90,000		148,501						(62,326)	148,501			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/09/2022	09/13/2023	09/08/2023	EXERCISE	1,001		2,480.56	47,250		80,000						(32,721)	80,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/09/2022	09/13/2023	09/13/2023	EXPIRE	4,100		12,588.29	50,840								(35,207)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	09/14/2022	09/19/2023	09/14/2023	EXERCISE	326		1,803.53	11,274		9,092						(7,973)	9,092			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/14/2022	09/19/2023	09/19/2023	EXPIRE	4,600		12,134.40	45,080								(31,879)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	09/14/2022	09/19/2023	09/14/2023	EXERCISE	247		2,434.82	8,220		13,800						(5,813)	13,800			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	09/14/2022	09/19/2023	09/14/2023	EXERCISE	39		30,917.14	22,560		39,600						(15,954)	39,600			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	09/14/2022	09/19/2023	09/14/2023	EXERCISE	32		30,792.60	61,700		80,916						(43,632)	80,916			
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/14/2022	09/19/2023	09/19/2023	EXPIRE	543		928.5	8,600								(6,082)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/14/2022	09/19/2023	09/14/2023	EXERCISE	2,065		917.45	42,560		19,843						(30,097)	19,843			
SP500LV5	INDEX LIAB	EX5	Equity/Index	PARDV-	09/14/2022	09/19/2023	09/19/2023	EXPIRE	6,865		358.71	76,080								(53,801)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SP500LV5	INDEX LIAB	EX5	Equity/Index	PARDV-	09/14/2022	09/19/2023	09/19/2023	EXPIRE	43,762		369.54	246,330								(174,195)				
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/14/2022	09/19/2023	09/19/2023	EXPIRE	4,929		201.87	25,100								(17,750)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/14/2022	09/19/2023	09/14/2023	EXERCISE	20,966		352.96	165,020		52,833						(116,696)	52,833			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/14/2022	09/19/2023	09/19/2023	EXPIRE	20,966		361.78	91,020								(64,366)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/14/2022	09/19/2023	09/14/2023	EXERCISE	6,800		354.37	48,960		7,535						(34,623)	7,535			
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/14/2022	09/19/2023	09/19/2023	EXPIRE	5,096		254.56	33,020								(23,350)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/15/2022	09/20/2023	09/15/2023	EXERCISE	3,158		346.24	29,260		10,921						(20,772)	10,921			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/15/2022	09/20/2023	09/20/2023	EXPIRE	82,854		258.97	505,250								(358,688)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/15/2022	09/20/2023	09/20/2023	EXERCISE	7,517		106.73	15,200		4,517						(10,791)	4,517			
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/15/2022	09/20/2023	09/20/2023	EXERCISE	15,974		105.78	39,440		24,893						(27,999)	24,893			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/15/2022	09/20/2023	09/20/2023	EXPIRE	15,653		261.42	69,600								(49,411)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/15/2022	09/20/2023	09/15/2023	EXERCISE	9,893		271.56	73,170		21,414						(51,945)	21,414			
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/15/2022	09/20/2023	09/15/2023	EXERCISE	27,090		279.7	182,400		340,018						(129,490)	340,018			
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	09/15/2022	09/20/2023	09/15/2023	EXERCISE	2,400		0.97	52,560		84,000						(37,314)	84,000			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	09/15/2022	09/20/2023	09/15/2023	EXERCISE	565		3,580.74	47,400		98,000						(33,650)	98,000			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/15/2022	09/20/2023	09/15/2023	EXERCISE	21,071		351.19	165,760		78,596						(117,677)	78,596			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/15/2022	09/20/2023	09/20/2023	EXPIRE	20,786		359.96	91,250								(64,780)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/15/2022	09/20/2023	09/15/2023	EXERCISE	7,119		352.59	51,250		16,553						(36,384)	16,553			
SP500LV5	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/15/2022	09/20/2023	09/20/2023	EXPIRE	43,924		368.18	252,450								(179,220)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/15/2022	09/20/2023	09/20/2023	EXPIRE	7,177		357.38	80,250								(56,971)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOADV-	09/15/2022	09/20/2023	09/15/2023	EXERCISE	3,226		152.5	5,850		9,485						(4,153)	9,485			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/15/2022	09/20/2023	09/15/2023	EXERCISE	171		30,899.89	108,014		190,800						(76,682)	190,800			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/15/2022	09/20/2023	09/15/2023	EXERCISE	1,160		2,398.35	58,044		103,600						(41,207)	103,600			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	09/15/2022	09/20/2023	09/20/2023	EXPIRE	4,600		11,927.49	44,160								(31,350)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/15/2022	09/20/2023	09/15/2023	EXERCISE	377		11,808.21	112,365		198,000						(79,770)	198,000			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/15/2022	09/20/2023	09/15/2023	EXERCISE	1,260		1,808.80	59,708		48,174						(42,388)	48,174			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	09/21/2022	09/26/2023	09/21/2023	EXERCISE	284		1,756.87	7,900		14,500						(5,739)	14,500			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/21/2022	09/26/2023	09/21/2023	EXERCISE	5,300		11,637.79	57,436		2,356						(41,727)	2,356			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SOCDV-	09/21/2022	09/26/2023	09/21/2023	EXERCISE	214		2,295.76	13,400		19,000						(9,735)	19,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SOCDV-	09/21/2022	09/26/2023	09/21/2023	EXERCISE	214		2,333.17	35,150		39,223						(25,536)	39,223			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	09/21/2022	09/26/2023	09/21/2023	EXERCISE	50		30,213.96	20,250		36,000						(14,712)	36,000			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	09/21/2022	09/26/2023	09/21/2023	EXERCISE	33		30,304.51	53,400		102,089						(38,795)	102,089			

SCHEDULE DB - PART A - SECTION 2

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/21/2022	09/26/2023	09/26/2023	EXPIRE	2,852		910.61	55,120								(40,045)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/21/2022	09/26/2023	09/26/2023	EXPIRE	1,207		921.55	17,820								(12,946)				
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/21/2022	09/26/2023	09/26/2023	EXPIRE	1,990		203.01	7,160								(5,202)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/21/2022	09/26/2023	09/21/2023	EXERCISE	20,568		351.11	149,760		4,316						(108,800)	4,316			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/21/2022	09/26/2023	09/26/2023	EXPIRE	23,996		356.36	123,480								(89,708)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/21/2022	09/26/2023	09/26/2023	EXPIRE	5,142		353.21	32,760								(23,800)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/21/2022	09/26/2023	09/26/2023	EXPIRE	3,164		257.16	13,648								(9,915)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/21/2022	09/26/2023	09/26/2023	EXPIRE	7,118		253.88	40,547								(29,457)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/21/2022	09/26/2023	09/26/2023	EXPIRE	45,019		366.96	248,040								(180,201)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/21/2022	09/26/2023	09/21/2023	EXERCISE	6,926		353.1	89,760		6,068						(65,211)	6,068			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/22/2022	09/27/2023	09/27/2023	EXPIRE	89,649		258.09	457,700								(333,783)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/22/2022	09/27/2023	09/22/2023	EXERCISE	38,771		105.64	84,870		24,263						(61,892)	24,263			
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/22/2022	09/27/2023	09/22/2023	EXERCISE	18,913		106.17	37,000		1,835						(26,983)	1,835			
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	09/22/2022	09/27/2023	09/22/2023	EXERCISE	2,200		0.99	42,680		70,400						(31,125)	70,400			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	09/22/2022	09/27/2023	09/22/2023	EXERCISE	642		3,430.56	45,760		90,200						(33,371)	90,200			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/22/2022	09/27/2023	09/27/2023	EXPIRE	12,661		258.8	54,400								(39,672)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/22/2022	09/27/2023	09/27/2023	EXPIRE	9,221		271.65	59,500								(43,391)				
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/22/2022	09/27/2023	09/22/2023	EXERCISE	37,982		279.35	235,320		358,204						(171,610)	358,204			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	09/22/2022	09/27/2023	09/22/2023	EXERCISE	20,934		349.75	151,840		41,531						(110,731)	41,531			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	09/22/2022	09/27/2023	09/27/2023	EXPIRE	24,376		354.98	124,950								(91,121)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	09/22/2022	09/27/2023	09/27/2023	EXPIRE	5,162		351.84	32,760								(23,891)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/22/2022	09/27/2023	09/27/2023	EXPIRE	45,037		366.81	254,280								(185,437)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/22/2022	09/27/2023	09/27/2023	EXPIRE	6,640		353.3	86,020								(62,731)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/22/2022	09/27/2023	09/22/2023	EXERCISE	5,774		347.07	44,200		11,750						(32,233)	11,750			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/22/2022	09/27/2023	09/27/2023	EXPIRE	5,300		11,501.65	56,180								(40,970)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOADV-	09/22/2022	09/27/2023	09/22/2023	EXERCISE	3,211		158.81	6,350		12,500						(4,631)	12,500			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	09/22/2022	09/27/2023	09/22/2023	EXERCISE	150		30,377.44	90,000		157,500						(65,634)	157,500			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/22/2022	09/27/2023	09/22/2023	EXERCISE	1,661		2,313.18	79,990		144,400						(58,334)	144,400			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	09/22/2022	09/27/2023	09/22/2023	EXERCISE	365		11,881.20	84,840		168,000						(61,871)	168,000			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	09/22/2022	09/27/2023	09/22/2023	EXERCISE	1,103		1,755.03	46,303		23,684						(33,767)	23,684			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	09/28/2022	10/03/2023	09/28/2023	EXERCISE	408		1,692.94	9,380		15,400						(6,996)	15,400			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/28/2022	10/03/2023	10/03/2023	EXPIRE	4,200		11,493.83	42,000								(31,325)				

SCHEDULE DB - PART A - SECTION 2

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S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/28/2022	10/03/2023	09/28/2023	EXERCISE	353		2,234.23	13,120		22,400						(9,785)	22,400			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	09/28/2022	10/03/2023	09/28/2023	EXERCISE	40		29,297.85	19,320		32,400						(14,410)	32,400			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	09/28/2022	10/03/2023	09/28/2023	EXERCISE	34		29,891.52	54,200		120,539						(40,424)	120,539			
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/28/2022	10/03/2023	09/28/2023	EXERCISE	1,212		904	24,420		3,297						(18,213)	3,297			
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/28/2022	10/03/2023	10/03/2023	EXPIRE	771		916.71	11,130								(8,301)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	09/28/2022	10/03/2023	10/03/2023	EXPIRE	24,402		356.63	223,440								(166,650)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	09/28/2022	10/03/2023	10/03/2023	EXPIRE	25,273		365.58	132,240								(98,630)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/28/2022	10/03/2023	10/03/2023	EXPIRE	5,189		256.04	19,630								(14,641)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/28/2022	10/03/2023	10/03/2023	EXPIRE	8,052		350.52	52,080								(38,843)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/28/2022	10/03/2023	10/03/2023	EXPIRE	25,881		354.34	128,700								(95,989)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/28/2022	10/03/2023	09/28/2023	EXERCISE	12,366		346.69	101,480		13,147						(75,688)	13,147			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/29/2022	10/04/2023	10/04/2023	EXPIRE	86,736		254.54	508,300								(380,513)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/29/2022	10/04/2023	10/04/2023	EXPIRE	24,703		106.19	42,640								(31,920)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/29/2022	10/04/2023	09/29/2023	EXERCISE	8,551		105.03	19,080		8,726						(14,283)	8,726			
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	09/29/2022	10/04/2023	09/29/2023	EXERCISE	2,500		1.01	55,250		97,500						(41,360)	97,500			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	09/29/2022	10/04/2023	09/29/2023	EXERCISE	640		3,308.55	51,870		105,000						(38,830)	105,000			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	09/29/2022	10/04/2023	09/29/2023	EXERCISE	157		29,254.83	97,106		170,200						(72,694)	170,200			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/29/2022	10/04/2023	10/04/2023	EXPIRE	16,315		255.07	83,640								(62,613)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/29/2022	10/04/2023	10/04/2023	EXPIRE	8,202		268.5	53,460								(40,020)				
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/29/2022	10/04/2023	09/29/2023	EXERCISE	34,995		277.73	211,460		333,001						(158,299)	333,001			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/29/2022	10/04/2023	09/29/2023	EXERCISE	12,401		345	105,780		29,040						(79,187)	29,040			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/29/2022	10/04/2023	10/04/2023	EXPIRE	25,668		352.28	137,060								(102,603)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/29/2022	10/04/2023	10/04/2023	EXPIRE	7,787		348.82	52,380								(39,212)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/29/2022	10/04/2023	10/04/2023	EXPIRE	25,423		363.08	129,630								(97,041)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/29/2022	10/04/2023	10/04/2023	EXPIRE	24,546		354.18	229,320								(171,669)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/29/2022	10/04/2023	09/29/2023	EXERCISE	3,799		341.52	25,480		7,370						(19,074)	7,370			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/29/2022	10/04/2023	09/29/2023	EXERCISE	992		2,183.17	52,250		90,200						(39,114)	90,200			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/29/2022	10/04/2023	10/04/2023	EXPIRE	4,100		11,164.78	39,770								(29,772)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	09/29/2022	10/04/2023	09/29/2023	EXERCISE	269		11,131.28	50,610		92,999						(37,887)	92,999			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	09/29/2022	10/04/2023	09/29/2023	EXERCISE	1,552		1,674.93	54,314		101,400						(40,659)	101,400			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/05/2022	10/11/2023	10/05/2023	EXERCISE	397		1,738.01	10,080		17,500						(7,715)	17,500			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/05/2022	10/11/2023	10/05/2023	EXERCISE	284		1,725.67	42,550		30,795						(32,566)	30,795			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	10/05/2022	10/11/2023	10/11/2023	EXPIRE	3,600		11,573.18	37,440								(28,655)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	10/05/2022	10/11/2023	10/05/2023	EXERCISE	40		29,850.03	20,520		34,800						(15,705)	34,800			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	10/05/2022	10/11/2023	10/05/2023	EXERCISE	20		29,698.66	40,980		76,176						(31,365)	76,176			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	10/05/2022	10/11/2023	10/11/2023	EXPIRE	16,601		348.67	135,140								(103,432)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	10/05/2022	10/11/2023	10/11/2023	EXPIRE	25,188		354.95	137,280								(105,070)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	10/05/2022	10/11/2023	10/11/2023	EXPIRE	9,159		351.81	61,440								(47,024)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/05/2022	10/11/2023	10/11/2023	EXPIRE	5,177		256.39	20,250								(15,499)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/05/2022	10/11/2023	10/11/2023	EXPIRE	5,575		249.86	37,687								(28,844)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/05/2022	10/11/2023	10/11/2023	EXPIRE	1,541		908.31	29,260								(22,395)				
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/05/2022	10/11/2023	10/11/2023	EXPIRE	1,505		196.48	8,880								(6,796)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	10/05/2022	10/11/2023	10/05/2023	EXERCISE	299		2,301.79	13,090		21,000						(10,019)	21,000			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/05/2022	10/11/2023	10/11/2023	EXPIRE	31,982		364.92	166,100								(127,128)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/05/2022	10/11/2023	10/11/2023	EXPIRE	23,551		354.25	247,050								(189,084)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/06/2022	10/12/2023	10/12/2023	EXPIRE	81,423		256.98	413,920								(317,905)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/06/2022	10/12/2023	10/12/2023	EXPIRE	13,912		257.62	59,500								(45,698)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/06/2022	10/12/2023	10/12/2023	EXPIRE	10,051		268.89	65,340								(50,183)				
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/06/2022	10/12/2023	10/06/2023	EXERCISE	39,112		278.13	256,150		256,079						(196,732)	256,079			
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/06/2022	10/12/2023	10/06/2023	EXERCISE	31,253		105.59	66,990		16,252						(51,451)	16,252			
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/06/2022	10/12/2023	10/06/2023	EXERCISE	10,418		105.59	22,330		5,417						(17,150)	5,417			
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	10/06/2022	10/12/2023	10/06/2023	EXERCISE	1,100		1.02	14,630		25,300						(11,236)	25,300			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/06/2022	10/12/2023	10/06/2023	EXERCISE	379		3,484.95	24,700		50,700						(18,970)	50,700			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/06/2022	10/12/2023	10/12/2023	EXPIRE	16,342		348.44	127,144								(97,651)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/06/2022	10/12/2023	10/12/2023	EXPIRE	24,943		354.71	127,594								(97,997)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/06/2022	10/12/2023	10/12/2023	EXPIRE	8,888		351.58	56,467								(43,368)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/06/2022	10/12/2023	10/12/2023	EXPIRE	32,440		363.38	159,840								(122,763)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/06/2022	10/12/2023	10/12/2023	EXPIRE	23,672		352.77	240,570								(184,766)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/06/2022	10/12/2023	10/06/2023	EXERCISE	4,092		342.17	24,360		5,446						(18,709)	5,446			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOADV-	10/06/2022	10/12/2023	10/06/2023	EXERCISE	5,012		163.14	8,160		18,393						(6,267)	18,393			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	10/06/2022	10/12/2023	10/06/2023	EXERCISE	107		29,777.30	56,512		96,000						(43,403)	96,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	10/06/2022	10/12/2023	10/06/2023	EXERCISE	1,075		2,325.45	61,350		110,000						(47,119)	110,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/06/2022	10/12/2023	10/12/2023	EXPIRE	3,600		11,485.50	37,440								(28,755)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	10/06/2022	10/12/2023	10/06/2023	EXERCISE	287		11,347.67	65,505		118,799						(50,310)	118,799			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	10/06/2022	10/12/2023	10/06/2023	EXERCISE	1,141		1,745.50	41,900		63						(32,181)	63			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	10/12/2022	10/17/2023	10/12/2023	EXERCISE	296		1,677.63	8,920		16,000						(6,988)	16,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/12/2022	10/17/2023	10/17/2023	EXPIRE	5,000		10,785.62	44,000								(34,472)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	10/12/2022	10/17/2023	10/12/2023	EXERCISE	266		2,246.09	44,400		75,374						(34,785)	75,374			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	10/12/2022	10/17/2023	10/12/2023	EXERCISE	24		28,509.78	9,660		15,400						(7,568)	15,400			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	10/12/2022	10/17/2023	10/12/2023	EXERCISE	45		28,860.31	88,920		212,142						(69,664)	212,142			
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/12/2022	10/17/2023	10/17/2023	EXPIRE	7,103		197.89	27,860								(21,827)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/12/2022	10/17/2023	10/12/2023	EXERCISE	1,666		899.58	32,700		15,476						(25,619)	15,476			
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/12/2022	10/17/2023	10/12/2023	EXERCISE	2,110		899.58	41,420		19,603						(32,450)	19,603			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/12/2022	10/17/2023	10/12/2023	EXERCISE	19,923		346.34	152,490		30,083						(119,467)	30,083			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/12/2022	10/17/2023	10/17/2023	EXPIRE	27,718		354.3	123,840								(97,022)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/12/2022	10/17/2023	10/12/2023	EXERCISE	6,352		343.56	57,420		27,192						(44,985)	27,192			
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/12/2022	10/17/2023	10/17/2023	EXPIRE	10,012		255.7	36,288								(28,429)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/12/2022	10/17/2023	10/17/2023	EXPIRE	1,201		246.21	9,539								(7,473)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/12/2022	10/17/2023	10/17/2023	EXPIRE	28,787		360.17	161,700								(126,683)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/12/2022	10/17/2023	10/17/2023	EXPIRE	14,687		348.25	176,000								(137,886)				
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/13/2022	10/18/2023	10/13/2023	EXERCISE	50,004		276.59	346,110		542,034						(272,083)	542,034			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/13/2022	10/18/2023	10/18/2023	EXPIRE	105,252		253.6	653,920								(514,058)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/13/2022	10/18/2023	10/13/2023	EXERCISE	19,964		105.08	43,470		22,463						(34,173)	22,463			
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/13/2022	10/18/2023	10/13/2023	EXERCISE	19,013		105.19	40,400		19,393						(31,759)	19,393			
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	10/13/2022	10/18/2023	10/13/2023	EXERCISE	2,300		0.99	49,220		82,800						(38,693)	82,800			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/13/2022	10/18/2023	10/13/2023	EXERCISE	625		3,389.29	49,140		100,800						(38,630)	100,800			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	10/13/2022	10/18/2023	10/13/2023	EXERCISE	153		29,708.29	105,984		179,399						(83,316)	179,399			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	10/13/2022	10/18/2023	10/13/2023	EXERCISE	999		2,285.72	53,222		92,000						(41,839)	92,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/13/2022	10/18/2023	10/18/2023	EXPIRE	4,900		11,033.58	43,120								(33,897)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	10/13/2022	10/18/2023	10/13/2023	EXERCISE	344		10,823.94	94,164		170,999						(74,024)	170,999			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	10/13/2022	10/18/2023	10/13/2023	EXERCISE	810		1,709.39	24,696		8,352						(19,414)	8,352			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/13/2022	10/18/2023	10/13/2023	EXERCISE	19,902		346.7	152,138		69,060						(119,599)	69,060			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/13/2022	10/18/2023	10/18/2023	EXPIRE	27,690		354.67	123,178								(96,832)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/13/2022	10/18/2023	10/13/2023	EXERCISE	6,346		343.92	57,374		39,619						(45,103)	39,619			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/13/2022	10/18/2023	10/18/2023	EXPIRE	19,997		255.79	86,500								(67,999)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/13/2022	10/18/2023	10/13/2023	EXERCISE	9,721		266.64	67,600		7,411						(53,142)	7,411			

SCHEDULE DB - PART A - SECTION 2

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/13/2022	10/18/2023	10/18/2023	EXPIRE	28,914		362.25	169,290								(133,082)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/13/2022	10/18/2023	10/18/2023	EXPIRE	14,311		350.61	174,930								(137,516)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/13/2022	10/18/2023	10/13/2023	EXERCISE	7,301		342.05	60,750		17,751						(47,757)	17,751			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/19/2022	10/24/2023	10/24/2023	EXPIRE	5,400		11,103.38	56,700								(45,482)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/19/2022	10/24/2023	10/19/2023	EXERCISE	435		2,283.17	17,400		30,000						(13,958)	30,000			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	10/19/2022	10/24/2023	10/19/2023	EXERCISE	43		30,423.81	22,490		41,600						(18,041)	41,600			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	10/19/2022	10/24/2023	10/19/2023	EXERCISE	16		30,606.35	29,050		50,818						(23,303)	50,818			
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/19/2022	10/24/2023	10/19/2023	EXERCISE	1,998		900.94	38,520		839						(30,899)	839			
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/19/2022	10/24/2023	10/19/2023	EXERCISE	1,665		892.83	38,550		14,199						(30,923)	14,199			
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/19/2022	10/24/2023	10/24/2023	EXPIRE	8,548		197.88	41,310								(33,137)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/19/2022	10/24/2023	10/24/2023	EXPIRE	16,908		354.01	181,540								(145,624)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/19/2022	10/24/2023	10/24/2023	EXPIRE	40,229		362.93	242,880								(194,828)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/19/2022	10/24/2023	10/24/2023	EXPIRE	2,402		249.75	14,640								(11,744)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/19/2022	10/24/2023	10/24/2023	EXPIRE	11,211		255.99	38,920								(31,220)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/19/2022	10/24/2023	10/19/2023	EXERCISE	8,402		347.93	53,441		2,089						(42,868)	2,089			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/19/2022	10/24/2023	10/24/2023	EXPIRE	28,971		352.41	134,820								(108,147)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/19/2022	10/24/2023	10/19/2023	EXERCISE	17,962		344.47	142,532		66,465						(114,333)	66,465			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/20/2022	10/25/2023	10/25/2023	EXPIRE	100,242		252.88	594,360								(478,360)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/20/2022	10/25/2023	10/25/2023	EXPIRE	36,060		105.27	78,280								(63,002)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/20/2022	10/25/2023	10/20/2023	EXERCISE	38,907		105.06	88,560		4,128						(71,276)	4,128			
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/20/2022	10/25/2023	10/20/2023	EXERCISE	900		0.99	23,490		40,500						(18,906)	40,500			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/20/2022	10/25/2023	10/20/2023	EXERCISE	487		3,447.44	42,670		81,600						(34,342)	81,600			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/20/2022	10/25/2023	10/20/2023	EXERCISE	148		30,090.92	84,420		144,001						(67,944)	144,001			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/20/2022	10/25/2023	10/20/2023	EXERCISE	1,236		2,263.11	60,228		106,400						(48,473)	106,400			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	10/20/2022	10/25/2023	10/25/2023	EXPIRE	5,500		11,046.71	59,950								(48,250)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	10/20/2022	10/25/2023	10/20/2023	EXERCISE	299		10,781.58	71,676		128,700						(57,687)	128,700			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	10/20/2022	10/25/2023	10/20/2023	EXERCISE	939		1,670.30	23,328		9,846						(18,775)	9,846			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/20/2022	10/25/2023	10/25/2023	EXPIRE	16,023		254.13	76,400								(61,489)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/20/2022	10/25/2023	10/25/2023	EXPIRE	4,868		267.86	30,160								(24,274)				
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/20/2022	10/25/2023	10/25/2023	EXERCISE	51,884		277.81	318,240		363,326						(256,130)	363,326			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	10/20/2022	10/25/2023	10/25/2023	EXERCISE	17,991		344.26	138,880		73,668						(111,775)	73,668			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	10/20/2022	10/25/2023	10/25/2023	EXPIRE	29,018		352.19	132,000								(106,238)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	10/20/2022	10/25/2023	10/20/2023	EXERCISE	8,415		347.71	52,200		5,457						(42,012)	5,457			
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/20/2022	10/25/2023	10/25/2023	EXPIRE	40,344		362.24	242,880								(195,478)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/20/2022	10/25/2023	10/25/2023	EXPIRE	17,248		353	188,210								(151,478)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/20/2022	10/25/2023	10/20/2023	EXERCISE	5,847		340	57,200		15,501						(46,036)	15,501			
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/26/2022	10/31/2023	10/31/2023	EXPIRE	551		911.94	9,250								(7,593)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/26/2022	10/31/2023	10/31/2023	EXPIRE	1,653		905.59	32,250								(26,473)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	10/26/2022	10/31/2023	10/26/2023	EXERCISE	443		1,775.46	12,720		22,399						(10,442)	22,399			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	10/26/2022	10/31/2023	10/26/2023	EXERCISE	333		1,746.59	55,740		28,926						(45,756)	28,926			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/26/2022	10/31/2023	10/31/2023	EXPIRE	5,500		11,405.90	59,950								(49,211)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/26/2022	10/31/2023	10/26/2023	EXERCISE	335		2,357.10	12,320		18,400						(10,113)	18,400			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/26/2022	10/31/2023	10/26/2023	EXERCISE	293		2,376.22	52,220		45,918						(42,866)	45,918			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	10/26/2022	10/31/2023	10/26/2023	EXERCISE	47		31,711.75	22,650		40,500						(18,593)	40,500			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	10/26/2022	10/31/2023	10/26/2023	EXERCISE	22		31,648.07	44,520		45,819						(36,545)	45,819			
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/26/2022	10/31/2023	10/31/2023	EXPIRE	4,004		257.52	12,264								(10,067)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/26/2022	10/31/2023	10/31/2023	EXPIRE	3,603		249.53	22,334								(18,334)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/26/2022	10/31/2023	10/31/2023	EXPIRE	13,229		347.37	103,592								(85,036)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/26/2022	10/31/2023	10/31/2023	EXPIRE	28,184		353.63	146,030								(119,872)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/26/2022	10/31/2023	10/31/2023	EXPIRE	7,190		350.15	47,173								(38,723)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/26/2022	10/31/2023	10/31/2023	EXPIRE	36,496		363.88	244,440								(200,654)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/26/2022	10/31/2023	10/31/2023	EXPIRE	13,614		356.63	143,820								(118,058)				
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/26/2022	10/31/2023	10/31/2023	EXPIRE	2,504		197.85	13,300								(10,918)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/27/2022	11/01/2023	11/01/2023	EXPIRE	85,081		258.01	422,920								(348,295)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/27/2022	11/01/2023	11/01/2023	EXPIRE	30,180		105.92	66,240								(54,552)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/27/2022	11/01/2023	11/01/2023	EXPIRE	18,863		105.92	41,400								(34,095)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	10/27/2022	11/01/2023	10/27/2023	EXERCISE	2,100		0.98	53,760		90,300						(44,274)	90,300			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/27/2022	11/01/2023	10/27/2023	EXERCISE	610		3,546.83	55,880		107,800						(46,020)	107,800			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOADV-	10/27/2022	11/01/2023	10/27/2023	EXERCISE	5,170		153.96	10,080		17,578						(8,301)	17,578			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	10/27/2022	11/01/2023	10/27/2023	EXERCISE	106		31,584.81	68,306		88,391						(56,253)	88,391			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	10/27/2022	11/01/2023	11/01/2023	EXPIRE	1,004		2,384.11	41,040								(33,798)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/27/2022	11/01/2023	11/01/2023	EXPIRE	5,500		11,191.63	58,850								(48,466)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	10/27/2022	11/01/2023	10/27/2023	EXERCISE	357		11,292.35	78,680		152,001						(64,797)	152,001			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/27/2022	11/01/2023	11/01/2023	EXPIRE	1,439		1,795.48	57,746								(47,557)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/27/2022	11/01/2023	11/01/2023	EXPIRE	24,610		257.97	105,400								(86,802)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/27/2022	11/01/2023	11/01/2023	EXPIRE	4,819		268.16	35,750								(29,442)				
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/27/2022	11/01/2023	10/27/2023	EXERCISE	13,306		278.89	78,810		63,815						(64,904)	63,815			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	10/27/2022	11/01/2023	11/01/2023	EXPIRE	13,511		347.16	108,100								(89,025)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	10/27/2022	11/01/2023	11/01/2023	EXPIRE	28,460		353.77	148,500								(122,297)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	10/27/2022	11/01/2023	11/01/2023	EXPIRE	7,187		350.29	47,250								(38,913)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/27/2022	11/01/2023	11/01/2023	EXPIRE	36,167		364.28	241,250								(198,681)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/27/2022	11/01/2023	11/01/2023	EXPIRE	13,599		357.02	142,410								(117,281)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/27/2022	11/01/2023	10/27/2023	EXERCISE	4,629		345.96	36,640		552						(30,175)	552			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/02/2022	11/07/2023	11/02/2023	EXERCISE	335		1,774.82	7,140		12,600						(5,996)	12,600			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/02/2022	11/07/2023	11/07/2023	EXPIRE	5,200		10,906.34	52,520								(44,105)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	11/02/2022	11/07/2023	11/02/2023	EXERCISE	31		32,147.76	13,600		24,000						(11,421)	24,000			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	11/02/2022	11/07/2023	11/02/2023	EXERCISE	34		32,147.76	63,470		54,633						(53,300)	54,633			
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/02/2022	11/07/2023	11/02/2023	EXERCISE	554		901.25	10,850		2,035						(9,111)	2,035			
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/02/2022	11/07/2023	11/02/2023	EXERCISE	1,108		900.35	22,200		5,070						(18,643)	5,070			
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/02/2022	11/07/2023	11/07/2023	EXPIRE	2,498		198.98	12,600								(10,581)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/02/2022	11/07/2023	11/02/2023	EXERCISE	11,838		343.9	104,140		89,549						(87,453)	89,549			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/02/2022	11/07/2023	11/07/2023	EXPIRE	20,212		354.29	88,900								(74,655)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/02/2022	11/07/2023	11/02/2023	EXERCISE	11,550		349.1	73,200		27,365						(61,471)	27,365			
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/02/2022	11/07/2023	11/07/2023	EXPIRE	3,207		255.92	11,040								(9,271)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/02/2022	11/07/2023	11/07/2023	EXPIRE	4,811		249.19	29,640								(24,891)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/02/2022	11/07/2023	11/07/2023	EXPIRE	48,502		366.81	300,720								(252,535)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/02/2022	11/07/2023	11/07/2023	EXPIRE	8,661		357.46	96,000								(80,618)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	11/03/2022	11/08/2023	11/03/2023	EXERCISE	2,500		0.98	65,000		107,500						(54,764)	107,500			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	11/03/2022	11/08/2023	11/03/2023	EXERCISE	473		3,585.99	37,570		74,800						(31,654)	74,800			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	11/03/2022	11/08/2023	11/03/2023	EXERCISE	125		32,097.25	110,760		200,000						(93,319)	200,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	11/03/2022	11/08/2023	11/03/2023	EXERCISE	1,225		2,378.78	66,903		121,799						(56,368)	121,799			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/03/2022	11/08/2023	11/08/2023	EXPIRE	5,300		10,690.60	44,520								(37,509)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	11/03/2022	11/08/2023	11/03/2023	EXERCISE	327		10,936.48	79,205		161,000						(66,733)	161,000			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/03/2022	11/08/2023	11/08/2023	EXPIRE	1,068		1,795.74	55,100								(46,423)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/03/2022	11/08/2023	11/08/2023	EXPIRE	23,686		253.07	117,410								(98,921)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/03/2022	11/08/2023	11/08/2023	EXPIRE	6,678		268.47	47,520								(40,037)				

SCHEDULE DB - PART A - SECTION 2

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/03/2022	11/08/2023	11/03/2023	EXERCISE	25,166		277.87	161,000		204,051						(135,647)	204,051			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/03/2022	11/08/2023	11/08/2023	EXPIRE	97,035		253.52	600,210								(505,695)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	11/03/2022	11/08/2023	11/03/2023	EXERCISE	11,885		342.56	104,140		128,174						(87,741)	128,174			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	11/03/2022	11/08/2023	11/03/2023	EXERCISE	20,581		352.91	91,590		8,960						(77,167)	8,960			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	11/03/2022	11/08/2023	11/03/2023	EXERCISE	11,885		348.08	73,800		62,574						(62,179)	62,574			
SP500LV5	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/03/2022	11/08/2023	11/08/2023	EXPIRE	48,804		366.71	312,650								(263,417)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/03/2022	11/08/2023	11/08/2023	EXPIRE	8,664		357.36	98,100								(82,652)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/03/2022	11/08/2023	11/03/2023	EXERCISE	7,220		345.24	62,000		17,930						(52,237)	17,930			
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/04/2022	11/07/2023	11/07/2023	EXERCISE	21,826		104.85	51,750		43,753						(43,700)	43,753			
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/04/2022	11/07/2023	11/07/2023	EXERCISE	15,183		105.27	32,960		24,036						(27,833)	24,036			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	11/09/2022	11/15/2023	11/09/2023	EXERCISE	284		1,765.68	6,452		12,000						(5,545)	12,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/09/2022	11/15/2023	11/09/2023	EXERCISE	3,800		10,797.55	33,820		39,449						(29,068)	39,449			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/09/2022	11/15/2023	11/09/2023	EXERCISE	336		2,372.82	12,960		21,600						(11,139)	21,600			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/09/2022	11/15/2023	11/09/2023	EXERCISE	210		2,332.36	41,550		42,154						(35,712)	42,154			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	11/09/2022	11/15/2023	11/09/2023	EXERCISE	31		32,546.45	17,198		32,000						(14,781)	32,000			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	11/09/2022	11/15/2023	11/09/2023	EXERCISE	31		32,806.56	54,700		29,752						(47,014)	29,752			
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/09/2022	11/15/2023	11/09/2023	EXERCISE	998		900.72	19,530		5,492						(16,786)	5,492			
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/09/2022	11/15/2023	11/09/2023	EXERCISE	1,331		901.63	25,440		6,122						(21,865)	6,122			
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/09/2022	11/15/2023	11/15/2023	EXPIRE	2,496		200.12	11,150								(9,583)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/09/2022	11/15/2023	11/09/2023	EXERCISE	14,372		347.2	114,000		56,421						(97,982)	56,421			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/09/2022	11/15/2023	11/15/2023	EXPIRE	24,145		355.55	110,040								(94,578)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/09/2022	11/15/2023	11/09/2023	EXERCISE	8,623		349.98	57,600		9,853						(49,507)	9,853			
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/09/2022	11/15/2023	11/15/2023	EXPIRE	11,995		256.36	41,781								(35,910)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/09/2022	11/15/2023	11/15/2023	EXPIRE	2,399		249.35	15,338								(13,183)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/09/2022	11/15/2023	11/15/2023	EXPIRE	38,052		368.05	233,640								(200,811)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/09/2022	11/15/2023	11/15/2023	EXPIRE	14,990		357.99	170,560								(146,594)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/10/2022	11/15/2023	11/15/2023	EXPIRE	101,358		256.47	636,840								(548,872)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/10/2022	11/15/2023	11/10/2023	EXERCISE	19,759		106.38	41,580		23,982						(35,836)	23,982			
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/10/2022	11/15/2023	11/10/2023	EXERCISE	7,527		105.32	19,680		17,136						(16,962)	17,136			
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	11/10/2022	11/15/2023	11/10/2023	EXERCISE	1,500		1	34,800		61,500						(29,993)	61,500			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	11/10/2022	11/15/2023	11/10/2023	EXERCISE	494		3,785.01	50,160		96,900						(43,231)	96,900			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	11/10/2022	11/15/2023	11/10/2023	EXERCISE	160		33,513.07	130,680		123,330						(112,629)	123,330			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	11/10/2022	11/15/2023	11/15/2023	EXPIRE	993		2,500.41	58,400								(50,333)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	11/10/2022	11/15/2023	11/10/2023	EXERCISE	3,800		11,605.96	34,200		17,621						(29,476)	17,621			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/10/2022	11/15/2023	11/10/2023	EXERCISE	422		11,478.29	117,355		215,601						(101,145)	215,601			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/10/2022	11/15/2023	11/15/2023	EXPIRE	1,178		1,843.64	40,260								(34,699)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOADV-	11/10/2022	11/15/2023	11/10/2023	EXERCISE	3,058		157.1	8,350		12,999						(7,197)	12,999			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/10/2022	11/15/2023	11/15/2023	EXPIRE	17,880		257.72	76,500								(65,933)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/10/2022	11/15/2023	11/15/2023	EXPIRE	5,142		272.26	34,440								(29,683)				
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/10/2022	11/15/2023	11/10/2023	EXERCISE	34,244		280.05	220,800		242,116						(190,300)	242,116			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	11/10/2022	11/15/2023	11/15/2023	EXPIRE	13,910		351.91	109,760								(94,599)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	11/10/2022	11/15/2023	11/15/2023	EXPIRE	23,561		360.37	106,240								(91,565)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	11/10/2022	11/15/2023	11/15/2023	EXPIRE	8,232		354.73	54,520								(46,989)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/10/2022	11/15/2023	11/10/2023	EXERCISE	5,722		349.87	31,000		3,686						(26,718)	3,686			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/10/2022	11/15/2023	11/15/2023	EXPIRE	37,765		370.85	221,760								(191,128)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/10/2022	11/15/2023	11/15/2023	EXPIRE	14,591		360.71	162,180								(139,778)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/16/2022	11/21/2023	11/16/2023	EXERCISE	1,531		912.63	30,660		10,057						(26,933)	10,057			
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/16/2022	11/21/2023	11/16/2023	EXERCISE	1,094		909.88	23,400		10,183						(20,556)	10,183			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/16/2022	11/21/2023	11/16/2023	EXERCISE	152		33,352.50	82,569		137,700						(72,532)	137,700			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/16/2022	11/21/2023	11/16/2023	EXERCISE	1,156		2,500.75	50,576		17,128						(44,428)	17,128			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	11/16/2022	11/21/2023	11/16/2023	EXERCISE	4,700		11,699.09	55,460		178,677						(48,719)	178,677			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/16/2022	11/21/2023	11/16/2023	EXERCISE	325		11,371.51	62,472		106,400						(54,878)	106,400			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	11/16/2022	11/21/2023	11/21/2023	EXPIRE	1,025		1,849.45	25,137								(22,081)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	11/16/2022	11/21/2023	11/16/2023	EXERCISE	18,116		352.22	150,400		59,055						(132,118)	59,055			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	11/16/2022	11/21/2023	11/21/2023	EXPIRE	28,023		362.11	121,770								(106,968)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	11/16/2022	11/21/2023	11/21/2023	EXPIRE	9,058		358.57	50,240								(44,133)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/16/2022	11/21/2023	11/21/2023	EXPIRE	2,370		260.71	7,380								(6,483)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/16/2022	11/21/2023	11/21/2023	EXPIRE	3,161		252.86	19,680								(17,288)				
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/16/2022	11/21/2023	11/21/2023	EXPIRE	1,987		201.13	8,920								(7,836)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/16/2022	11/21/2023	11/21/2023	EXPIRE	57,608		371.93	305,520								(268,382)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/16/2022	11/21/2023	11/21/2023	EXPIRE	9,458		359.72	108,900								(95,663)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/16/2022	11/21/2023	11/16/2023	EXERCISE	5,732		348.91	32,400		7,838						(28,462)	7,838			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/17/2022	11/22/2023	11/22/2023	EXPIRE	100,634		254.53	725,200								(639,051)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/17/2022	11/22/2023	11/17/2023	EXERCISE	24,457		106.2	53,560		49,312						(47,197)	49,312			
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/17/2022	11/22/2023	11/17/2023	EXERCISE	18,813		105.88	44,200		43,933						(38,949)	43,933			
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/17/2022	11/22/2023	11/17/2023	EXERCISE	2,300		0.98	47,840		78,200						(42,157)	78,200			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	11/17/2022	11/22/2023	11/17/2023	EXERCISE	516		3,839.63	49,800		98,000						(43,884)	98,000			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	11/17/2022	11/22/2023	11/22/2023	EXPIRE	51		34,015.96	23,120								(20,373)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	11/17/2022	11/22/2023	11/22/2023	EXPIRE	241		2,601.87	6,780								(5,975)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/17/2022	11/22/2023	11/17/2023	EXERCISE	4,700		11,676.86	56,400		90,349						(49,700)	90,349			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	11/17/2022	11/22/2023	11/17/2023	EXERCISE	272		1,813.37	39,200		3,599						(34,543)	3,599			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	11/17/2022	11/22/2023	11/22/2023	EXPIRE	381		1,892.45	9,590								(8,451)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/17/2022	11/22/2023	11/22/2023	EXPIRE	21,521		254.93	107,460								(94,694)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/17/2022	11/22/2023	11/22/2023	EXPIRE	6,958		271.97	50,350								(44,369)				
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/17/2022	11/22/2023	11/17/2023	EXERCISE	34,137		279.53	242,880		312,945						(214,027)	312,945			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/17/2022	11/22/2023	11/17/2023	EXERCISE	17,868		351.52	146,790		68,574						(129,352)	68,574			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/17/2022	11/22/2023	11/22/2023	EXPIRE	28,079		361.39	118,800								(104,687)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/17/2022	11/22/2023	11/22/2023	EXPIRE	8,792		357.86	47,740								(42,069)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/17/2022	11/22/2023	11/22/2023	EXPIRE	57,656		371.62	307,530								(270,997)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/17/2022	11/22/2023	11/22/2023	EXPIRE	9,466		359.42	109,230								(96,254)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	11/22/2022	11/29/2023	11/29/2023	EXPIRE	269		1,845.55	8,500								(7,613)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/22/2022	11/29/2023	11/29/2023	EXPIRE	3,600		11,724.84	35,280								(31,596)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARDV-	11/22/2022	11/29/2023	11/27/2023	EXERCISE	196		2,517.91	10,210		2,938						(9,144)	2,938			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARDV-	11/22/2022	11/29/2023	11/29/2023	EXPIRE	196		2,612.11	25,490								(22,829)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	11/22/2022	11/29/2023	11/29/2023	EXPIRE	23		34,029.90	9,120								(8,168)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	11/22/2022	11/29/2023	11/29/2023	EXPIRE	44		34,507.27	72,300								(64,751)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/22/2022	11/29/2023	11/22/2023	EXERCISE	2,409		910.64	49,280		25,146						(44,135)	25,146			
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/22/2022	11/29/2023	11/22/2023	EXERCISE	1,095		910.64	22,400		11,430						(20,061)	11,430			
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/22/2022	11/29/2023	11/29/2023	EXPIRE	3,456		201.72	16,800								(15,046)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/22/2022	11/29/2023	11/22/2023	EXERCISE	7,946		355.21	50,960		7,952						(45,639)	7,952			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/22/2022	11/29/2023	11/29/2023	EXPIRE	21,283		360.15	96,750								(86,648)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/22/2022	11/29/2023	11/22/2023	EXERCISE	6,810		355.92	41,520		2,016						(37,185)	2,016			
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/22/2022	11/29/2023	11/29/2023	EXPIRE	4,348		259.05	15,510								(13,891)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/22/2022	11/29/2023	11/29/2023	EXPIRE	3,558		252.47	22,500								(20,151)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/22/2022	11/29/2023	11/29/2023	EXPIRE	45,557		374.74	248,000								(222,106)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/23/2022	11/29/2023	11/29/2023	EXPIRE	14,368		255.05	68,760								(61,751)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/23/2022	11/29/2023	11/29/2023	EXPIRE	5,850		273.23	40,000								(35,922)				
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/23/2022	11/29/2023	11/22/2023	EXERCISE	27,128		282.42	190,960		174,682						(171,494)	174,682			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/23/2022	11/29/2023	11/29/2023	EXPIRE	70,501		259.44	365,820								(328,528)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	11/23/2022	11/29/2023	11/22/2023	EXERCISE	800		1	21,840		38,400						(19,614)	38,400			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	MLIDV-	11/23/2022	11/29/2023	11/29/2023	EXPIRE	329		4,013.52	16,380								(14,710)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/23/2022	11/29/2023	11/22/2023	EXERCISE	7,934		355.74	50,680		3,781						(45,514)	3,781			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/23/2022	11/29/2023	11/29/2023	EXPIRE	21,251		360.68	96,750								(86,887)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/23/2022	11/29/2023	11/22/2023	EXERCISE	6,800		356.09	42,480		841						(38,150)	841			
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/23/2022	11/29/2023	11/29/2023	EXPIRE	45,502		375.18	244,800								(219,845)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/23/2022	11/29/2023	11/22/2023	EXERCISE	1,991		344.24	21,770		9,982						(19,551)	9,982			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/23/2022	11/29/2023	11/22/2023	EXERCISE	143		34,194.06	97,216		154,616						(87,306)	154,616			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	11/23/2022	11/29/2023	11/22/2023	EXERCISE	1,020		2,537.96	48,776		11,308						(43,804)	11,308			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/23/2022	11/29/2023	11/29/2023	EXPIRE	3,600		11,838.72	36,000								(32,330)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/23/2022	11/29/2023	11/22/2023	EXERCISE	228		11,862.39	57,078		105,301						(51,259)	105,301			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	11/23/2022	11/29/2023	11/29/2023	EXPIRE	537		1,850.47	28,090								(25,227)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/25/2022	11/29/2023	11/24/2023	EXERCISE	17,789		106.7	39,140		27,871						(35,345)	27,871			
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/25/2022	11/29/2023	11/29/2023	EXERCISE	30,896		106.7	67,980		48,408						(61,389)	48,408			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	11/30/2022	12/05/2023	12/05/2023	EXPIRE	265		1,892.23	7,140								(6,548)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/30/2022	12/05/2023	12/05/2023	EXPIRE	4,600		12,030.06	51,980								(47,672)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	11/30/2022	12/05/2023	12/05/2023	EXPIRE	194		2,593.24	7,750								(11,886)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	11/30/2022	12/05/2023	12/05/2023	EXPIRE	26		34,797.30	12,960								(26,688)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/30/2022	12/05/2023	12/05/2023	EXPIRE	14		34,347.64	29,100		69,553						(92,033)	69,553			
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/30/2022	12/05/2023	11/30/2023	EXERCISE	1,089		915.42	21,900								(92,446)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/30/2022	12/05/2023	11/30/2023	EXERCISE	871		916.34	17,200		19,608						(70,215)	19,608			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	11/30/2022	12/05/2023	11/30/2023	EXERCISE	12,731		353.12	100,350								(214,542)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	11/30/2022	12/05/2023	12/05/2023	EXPIRE	22,632		361.61	100,800								(86,081)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	11/30/2022	12/05/2023	11/30/2023	EXERCISE	12,448		357.01	76,560								(32,356)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/30/2022	12/05/2023	12/05/2023	EXPIRE	5,517		259.85	19,740								(7,108)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/30/2022	12/05/2023	12/05/2023	EXPIRE	4,729		253.5	29,640		8,936						(20,085)	8,936			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	11/30/2022	12/05/2023	12/05/2023	EXPIRE	42,183		376.88	233,930		6,349						(15,774)	6,349			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	11/30/2022	12/05/2023	12/05/2023	EXPIRE	10,758		369.46	93,860								(18,104)				
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/30/2022	12/05/2023	12/05/2023	EXPIRE	6,879		202.29	35,280								(27,183)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/01/2022	12/06/2023	12/06/2023	EXPIRE	76,312		258.68	473,220								(435,265)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/01/2022	12/06/2023	12/01/2023	EXERCISE	17,737		106.26	45,600		35,420						(41,943)	35,420			
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/01/2022	12/06/2023	12/01/2023	EXERCISE	19,604		106.79	45,360		28,649						(41,722)	28,649			
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	12/01/2022	12/06/2023	12/01/2023	EXERCISE	2,500		1	59,750		100,000						(54,958)	100,000			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	12/01/2022	12/06/2023	12/01/2023	EXERCISE	627		3,924.73	69,500		130,000						(63,926)	130,000			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/01/2022	12/06/2023	12/06/2023	EXPIRE	26,934		258.02	119,680								(110,081)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/01/2022	12/06/2023	12/06/2023	EXPIRE	6,558		273.91	45,900								(42,219)				
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/01/2022	12/06/2023	12/01/2023	EXERCISE	25,306		283.38	175,680		142,423						(161,589)	142,423			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	12/01/2022	12/06/2023	12/01/2023	EXERCISE	12,649		355.4	99,900		71,413						(91,887)	71,413			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	12/01/2022	12/06/2023	12/06/2023	EXPIRE	22,487		363.94	100,800								(92,715)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	12/01/2022	12/06/2023	12/01/2023	EXERCISE	12,649		359.31	77,850		21,913						(71,606)	21,913			
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/01/2022	12/06/2023	12/06/2023	EXPIRE	42,170		377	223,500								(205,574)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/01/2022	12/06/2023	12/06/2023	EXPIRE	10,472		369.58	91,020								(83,720)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/01/2022	12/06/2023	12/01/2023	EXERCISE	6,509		352.62	39,790		10,166						(36,599)	10,166			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOADV-	12/01/2022	12/06/2023	12/01/2023	EXERCISE	3,575		164.65	7,800		12,000						(7,174)	12,000			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/01/2022	12/06/2023	12/01/2023	EXERCISE	113		34,326.21	88,452		152,101						(81,358)	152,101			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	12/01/2022	12/06/2023	12/01/2023	EXERCISE	1,050		2,571.53	59,292		56,750						(54,536)	56,750			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/01/2022	12/06/2023	12/06/2023	EXPIRE	4,700		12,041.89	54,520								(50,147)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	12/01/2022	12/06/2023	12/01/2023	EXERCISE	340		12,041.89	76,834		139,399						(70,671)	139,399			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	12/01/2022	12/06/2023	12/06/2023	EXPIRE	1,063		1,889.20	35,880								(33,002)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/07/2022	12/12/2023	12/07/2023	EXERCISE	21		33,194.74	10,920		14,403						(10,219)	14,403			
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/07/2022	12/12/2023	12/07/2023	EXERCISE	1,968		913.02	38,700		25,932						(36,217)	25,932			
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/07/2022	12/12/2023	12/07/2023	EXERCISE	2,295		911.19	47,040		34,453						(44,022)	34,453			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/07/2022	12/12/2023	12/07/2023	EXERCISE	15		33,429.93	29,600		6,788						(27,701)	6,788			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/07/2022	12/12/2023	12/07/2023	EXERCISE	6,766		356.13	47,520		23,756						(44,471)	23,756			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/07/2022	12/12/2023	12/12/2023	EXPIRE	19,452		362.87	86,940								(81,362)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/07/2022	12/12/2023	12/07/2023	EXERCISE	9,585		357.2	62,900		23,454						(58,864)	23,454			
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/07/2022	12/12/2023	12/12/2023	EXPIRE	5,515		260.69	18,592								(17,399)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/07/2022	12/12/2023	12/12/2023	EXPIRE	2,758		253.33	17,550								(16,424)				
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/07/2022	12/12/2023	12/12/2023	EXPIRE	4,927		201.34	26,300								(24,612)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/07/2022	12/12/2023	12/12/2023	EXPIRE	21,558		381.44	83,600								(78,236)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/07/2022	12/12/2023	12/12/2023	EXPIRE	44,818		367.69	412,380								(385,920)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/07/2022	12/12/2023	12/12/2023	EXPIRE	5,800		11,497.39	52,780								(49,393)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/08/2022	12/13/2023	12/13/2023	EXPIRE	25,817		255.79	129,350								(121,396)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	12/08/2022	12/13/2023	12/08/2023	EXERCISE	292		11,404.75	53,312		91,799						(50,034)	91,799			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	12/08/2022	12/13/2023	12/08/2023	EXERCISE	1,155		1,801.92	42,042		75,600						(39,457)	75,600			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	12/08/2022	12/13/2023	12/08/2023	EXERCISE	5,700		11,637.50	54,720		15,134						(51,355)	15,134			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/08/2022	12/13/2023	12/13/2023	EXPIRE	100,985		258.71	574,200								(538,892)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/08/2022	12/13/2023	12/08/2023	EXERCISE	8,495		352.09	67,500		18,310						(63,349)	18,310			
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/08/2022	12/13/2023	12/08/2023	EXERCISE	30,832		106.6	72,930		47,732						(68,445)	47,732			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	12/08/2022	12/13/2023	12/08/2023	EXERCISE	1,202		2,478.47	53,880		90,000						(50,567)	90,000			
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/08/2022	12/13/2023	12/08/2023	EXERCISE	36,438		106.38	89,700		64,212						(84,184)	64,212			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/08/2022	12/13/2023	12/08/2023	EXERCISE	139		33,612.57	112,941		192,700						(105,996)	192,700			
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/08/2022	12/13/2023	12/13/2023	EXPIRE	44,457		368.33	414,480								(388,993)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/08/2022	12/13/2023	12/13/2023	EXPIRE	21,237		382.1	75,750								(71,092)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	12/08/2022	12/13/2023	12/08/2023	EXERCISE	1,800		0.98	40,320		64,800						(37,841)	64,800			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/08/2022	12/13/2023	12/08/2023	EXERCISE	9,308		357	61,050		10,782						(57,296)	10,782			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/08/2022	12/13/2023	12/13/2023	EXPIRE	19,463		362.67	86,250								(80,946)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/08/2022	12/13/2023	12/08/2023	EXERCISE	485		3,921.27	45,600		89,300						(42,796)	89,300			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/08/2022	12/13/2023	12/08/2023	EXERCISE	7,052		355.93	49,500		15,669						(46,456)	15,669			
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/08/2022	12/13/2023	12/08/2023	EXERCISE	35,679		281.09	260,580		257,301						(244,557)	257,301			
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/08/2022	12/13/2023	12/13/2023	EXPIRE	5,834		272.88	43,040								(40,393)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/14/2022	12/19/2023	12/14/2023	EXERCISE	1,636		915.11	32,400		39,709						(30,927)	39,709			
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/14/2022	12/19/2023	12/14/2023	EXERCISE	763		914.19	15,470		19,231						(14,767)	19,231			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	12/14/2022	12/19/2023	12/14/2023	EXERCISE	26		33,864.45	50,940		2,068						(48,625)	2,068			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	12/14/2022	12/19/2023	12/19/2023	EXPIRE	32		33,966.35	17,380								(16,590)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/14/2022	12/19/2023	12/14/2023	EXERCISE	280		2,475.41	12,950		17,749						(12,361)	17,749			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/14/2022	12/19/2023	12/14/2023	EXERCISE	5,800		11,740.92	64,380		10,916						(61,454)	10,916			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	12/14/2022	12/19/2023	12/14/2023	EXERCISE	385		1,807.71	9,450		7,511						(9,021)	7,511			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/14/2022	12/19/2023	12/14/2023	EXERCISE	14,350		355.03	113,220		114,594						(108,074)	114,594			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/14/2022	12/19/2023	12/19/2023	EXPIRE	31,515		363.91	136,640								(130,430)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/14/2022	12/19/2023	12/14/2023	EXERCISE	10,411		356.81	73,630		64,637						(70,284)	64,637			
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/14/2022	12/19/2023	12/19/2023	EXPIRE	6,689		259.74	25,782								(24,610)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/14/2022	12/19/2023	12/19/2023	EXPIRE	3,148		255.67	17,218								(16,435)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/14/2022	12/19/2023	12/19/2023	EXPIRE	34,487		382.76	123,220								(117,620)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/14/2022	12/19/2023	12/19/2023	EXPIRE	28,268		372.86	208,000								(198,546)				
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/14/2022	12/19/2023	12/19/2023	EXPIRE	2,948		203.72	13,020								(12,428)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/14/2022	12/19/2023	12/14/2023	EXERCISE	240		2,495.40	39,480		10,413						(37,686)	10,413			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/15/2022	12/20/2023	12/15/2023	EXERCISE	84,760		258.11	501,510		290,318						(480,057)	290,318			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	PARDV-	12/15/2022	12/20/2023	12/15/2023	EXERCISE	3,629		164.68	7,362		12,597						(7,047)	12,597			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	12/15/2022	12/20/2023	12/15/2023	EXERCISE	187		33,567.44	123,008		217,000						(117,746)	217,000			
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/15/2022	12/20/2023	12/15/2023	EXERCISE	23,485		105.81	57,500		67,372						(55,040)	67,372			
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/15/2022	12/20/2023	12/15/2023	EXERCISE	21,606		106.45	46,460		48,182						(44,473)	48,182			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	12/15/2022	12/20/2023	12/15/2023	EXERCISE	1,434		2,465.68	69,090		119,006						(66,135)	119,006			
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	12/15/2022	12/20/2023	12/15/2023	EXERCISE	2,000		1	41,400		68,000						(39,629)	68,000			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/15/2022	12/20/2023	12/15/2023	EXERCISE	626		3,874.05	52,800		108,000						(50,541)	108,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	12/15/2022	12/20/2023	12/15/2023	EXERCISE	5,700		11,345.22	60,990		188,072						(58,381)	188,072			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	12/15/2022	12/20/2023	12/15/2023	EXERCISE	361		11,447.32	72,816		135,300						(69,701)	135,300			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	12/15/2022	12/20/2023	12/15/2023	EXERCISE	1,634		1,790.57	68,353		130,492						(65,429)	130,492			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/15/2022	12/20/2023	12/20/2023	EXPIRE	27,810		256.74	128,800								(123,290)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/15/2022	12/20/2023	12/20/2023	EXPIRE	4,761		271.94	34,450								(32,976)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	12/15/2022	12/20/2023	12/15/2023	EXERCISE	14,406		353.67	112,710		129,276						(107,889)	129,276			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	12/15/2022	12/20/2023	12/20/2023	EXPIRE	31,918		362.88	134,470								(128,718)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	12/15/2022	12/20/2023	12/15/2023	EXERCISE	10,451		355.8	71,780		71,588						(68,710)	71,588			
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/15/2022	12/20/2023	12/15/2023	EXERCISE	35,902		281.88	219,170		323,743						(209,795)	323,743			
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/15/2022	12/20/2023	12/15/2023	EXERCISE	17,027		351.67	122,400		39,813						(117,164)	39,813			
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/15/2022	12/20/2023	12/20/2023	EXPIRE	34,338		381.27	125,840								(120,457)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/15/2022	12/20/2023	12/20/2023	EXPIRE	28,662		371.4	213,110								(203,994)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/21/2022	12/27/2023	12/21/2023	EXERCISE	1,753		911.71	33,760		50,934						(32,860)	50,934			
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/21/2022	12/27/2023	12/21/2023	EXERCISE	1,972		911.71	37,980		57,301						(36,967)	57,301			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/21/2022	12/27/2023	12/21/2023	EXERCISE	30		32,842.45	21,800		33,000						(21,219)	33,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV-	12/21/2022	12/27/2023	12/21/2023	EXERCISE	4,100		11,235.88	38,950		209,073						(37,911)	209,073			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	12/21/2022	12/27/2023	12/27/2023	EXPIRE	281		1,844.46	23,700								(23,068)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	12/21/2022	12/27/2023	12/21/2023	EXERCISE	394		1,766.27	9,870		17,499						(9,607)	17,499			
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/21/2022	12/27/2023	12/27/2023	EXPIRE	5,428		202.44	25,080								(24,411)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	12/21/2022	12/27/2023	12/21/2023	EXERCISE	286		2,408.18	10,745		17,500						(10,459)	17,500			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	12/21/2022	12/27/2023	12/21/2023	EXERCISE	18,655		353.43	145,860		190,353						(141,971)	190,353			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	12/21/2022	12/27/2023	12/21/2023	EXERCISE	16,394		360.51	80,620		51,280						(78,470)	51,280			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	12/21/2022	12/27/2023	12/21/2023	EXERCISE	6,218		356.26	40,700		45,851						(39,615)	45,851			
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/21/2022	12/27/2023	12/27/2023	EXPIRE	5,925		259.22	21,600								(21,024)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/21/2022	12/27/2023	12/27/2023	EXPIRE	4,740		252.64	30,360								(29,551)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/21/2022	12/27/2023	12/27/2023	EXPIRE	26,664		378.62	117,500								(114,367)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/21/2022	12/27/2023	12/27/2023	EXPIRE	10,212		368.75	88,200								(85,848)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	12/22/2022	12/29/2023	12/22/2023	EXERCISE	2,200		1.02	53,460		96,800						(52,181)	96,800			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	MLIDV-	12/22/2022	12/29/2023	12/22/2023	EXERCISE	340		3,838.58	34,190		70,200						(33,372)	70,200			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	PARDV-	12/22/2022	12/29/2023	12/22/2023	EXERCISE	2,399		166.42	5,480		8,800						(5,349)	8,800			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	12/22/2022	12/29/2023	12/22/2023	EXERCISE	127		32,994.46	80,388		138,600						(78,464)	138,600			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/22/2022	12/29/2023	12/22/2023	EXERCISE	4,100		10,956.14	39,770		209,195						(38,818)	209,195			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	12/22/2022	12/29/2023	12/22/2023	EXERCISE	265		11,087.61	54,781		104,399						(53,470)	104,399			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	12/22/2022	12/29/2023	12/22/2023	EXERCISE	912		1,766.36	31,856		60,800						(31,094)	60,800			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/22/2022	12/29/2023	12/29/2023	EXPIRE	7,954		256.46	36,800								(35,919)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/22/2022	12/29/2023	12/22/2023	EXERCISE	6,684		270.62	40,320		19,209						(39,355)	19,209			
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/22/2022	12/29/2023	12/22/2023	EXERCISE	19,893		285.16	96,880		127,321						(94,562)	127,321			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/22/2022	12/29/2023	12/22/2023	EXERCISE	91,216		257.3	493,740		459,675						(481,924)	459,675			
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/22/2022	12/29/2023	12/22/2023	EXERCISE	31,100		106.32	63,690		69,906						(62,166)	69,906			
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/22/2022	12/29/2023	12/22/2023	EXERCISE	22,618		106.21	47,280		53,240						(46,149)	53,240			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	12/22/2022	12/29/2023	12/22/2023	EXERCISE	19,003		352.22	148,070		226,942						(144,526)	226,942			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	12/22/2022	12/29/2023	12/22/2023	EXERCISE	16,450		359.27	80,620		80,457						(78,691)	80,457			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	12/22/2022	12/29/2023	12/22/2023	EXERCISE	6,240		355.04	40,700		56,918						(39,726)	56,918			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	12/22/2022	12/29/2023	12/29/2023	EXPIRE	26,414		377.79	123,690								(120,730)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	12/22/2022	12/29/2023	12/29/2023	EXPIRE	9,941		367.93	86,800								(84,723)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/22/2022	12/29/2023	12/22/2023	EXERCISE	827		2,475.45	64,500		126,000						(62,956)	126,000			
0159999999 - Purchased Options - Hedging Other - Call Options and Warrants												676,796,104	238,894,502	672,146,644			XXX			(586,478,691)	672,146,644			XXX
Purchased Options - Hedging Other - Put Options																								
Purchased Options - Hedging Other - Caps																								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/14/2023	02/17/2023	02/17/2023	EXPIRATION	25		4,025.00		9,792							(9,792)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/14/2023	02/17/2023	02/17/2023	EXPIRATION	25		4,025.00		8,292							(8,292)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/15/2023	02/17/2023	02/17/2023	EXPIRATION	25		4,025.00		6,542							(6,542)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/15/2023	02/17/2023	02/17/2023	EXPIRATION	25		4,025.00		3,667							(3,667)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/16/2023	02/17/2023	02/17/2023	EXPIRATION	50		4,025.00		6,830							(6,830)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/31/2023	03/31/2023	03/31/2023	EXPIRATION	50		4,050.00		16,580							(16,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/06/2023	04/06/2023	04/06/2023	EXPIRATION	50		4,075.00		22,580							(22,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/11/2023	04/14/2023	04/14/2023	EXPIRATION	25		4,025.00		9,792							(9,792)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/11/2023	04/14/2023	04/14/2023	EXPIRATION	25		4,025.00		10,042							(10,042)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/13/2023	04/14/2023	04/14/2023	EXPIRATION	50		4,025.00		2,325							(2,325)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/18/2023	04/21/2023	04/21/2023	EXPIRATION	100		4,000.00		10,155							(10,155)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/24/2023	04/28/2023	04/28/2023	EXPIRATION	25		4,050.00		11,792							(11,792)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/24/2023	04/28/2023	04/28/2023	EXPIRATION	25		4,050.00		9,542							(9,542)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/27/2023	04/28/2023	04/28/2023	EXPIRATION	25		4,050.00		4,542							(4,542)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/27/2023	04/28/2023	04/28/2023	EXPIRATION	50		4,050.00		5,830							(5,830)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/04/2023	10/20/2023	10/20/2023	EXPIRATION	25		3,700.00		250,042							(250,042)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/05/2023	10/20/2023	10/20/2023	EXPIRATION	25		3,700.00		186,043							(186,043)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/18/2023	05/19/2023	05/19/2023	EXPIRATION	25		4,130.00		8,292							(8,292)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/18/2023	05/19/2023	05/19/2023	EXPIRATION	25		4,130.00		5,042							(5,042)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/26/2023	05/26/2023	05/26/2023	EXPIRATION	50		4,150.00		4,575							(4,575)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/26/2023	05/26/2023	05/26/2023	EXPIRATION	100		4,200.00		12,155							(12,155)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/05/2023	06/09/2023	06/09/2023	EXPIRATION	200		4,150.00		18,919							(18,919)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/08/2023	06/09/2023	06/09/2023	EXPIRATION	125		4,240.00		11,636							(11,636)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/14/2023	06/16/2023	06/16/2023	EXPIRATION	175		4,200.00		13,727							(13,727)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/16/2023	06/23/2023	06/23/2023	EXPIRATION	200		4,000.00		6,305							(6,305)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/16/2023	06/23/2023	06/23/2023	EXPIRATION	100		4,250.00		9,646							(9,646)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/20/2023	06/30/2023	06/30/2023	EXPIRATION	25		3,850.00		1,240							(1,240)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/20/2023	07/07/2023	07/07/2023	EXPIRATION	25		3,875.00		2,567							(2,567)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/20/2023	07/14/2023	07/14/2023	EXPIRATION	25		3,825.00		4,267							(4,267)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/20/2023	07/21/2023	07/21/2023	EXPIRATION	25		3,950.00		9,942							(9,942)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/20/2023	07/28/2023	07/28/2023	EXPIRATION	25		4,025.00		21,092							(21,092)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/21/2023	06/23/2023	06/30/2023	EXPIRATION	100		4,250.00		5,646							(5,646)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/23/2023	06/30/2023	06/30/2023	EXPIRATION	100		4,105.00		5,956							(5,956)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/23/2023	06/30/2023	06/30/2023	EXPIRATION	175		4,225.00		26,517							(26,517)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/28/2023	06/30/2023	06/30/2023	EXPIRATION	175		4,225.00		5,677							(5,677)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/28/2023	08/18/2023	08/18/2023	EXPIRATION	75		4,150.00		167,349							(167,349)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/29/2023	06/30/2023	06/30/2023	EXPIRATION	150		3,990.00		1,716							(1,716)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/06/2023	07/07/2023	07/07/2023	EXPIRATION	100		4,020.00		1,946							(1,946)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/06/2023	07/07/2023	07/07/2023	EXPIRATION	75		4,140.00		1,986							(1,986)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/11/2023	07/14/2023	07/14/2023	EXPIRATION	50		4,350.00		14,674							(14,674)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/12/2023	07/14/2023	07/14/2023	EXPIRATION	150		4,350.00		9,216							(9,216)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/13/2023	07/14/2023	07/14/2023	EXPIRATION	150		3,980.00		966							(966)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/13/2023	07/14/2023	07/14/2023	EXPIRATION	100		4,090.00		1,146							(1,146)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/14/2023	07/21/2023	07/21/2023	EXPIRATION	75		4,220.00		6,336							(6,336)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/19/2023	07/21/2023	07/21/2023	EXERCISE	50		4,560.00		59,080	118,275						(59,080)	118,275			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/21/2023	07/28/2023	07/28/2023	EXPIRATION	75		4,300.00		6,486							(6,486)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/21/2023	07/28/2023	07/28/2023	EXPIRATION	50		4,450.00		21,080							(21,080)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/25/2023	07/28/2023	07/28/2023	EXPIRATION	50		4,450.00		9,830							(9,830)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/25/2023	07/28/2023	07/28/2023	EXPIRATION	50		4,450.00		8,830							(8,830)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/26/2023	07/28/2023	07/28/2023	EXPIRATION	50		4,450.00		6,080							(6,080)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/27/2023	07/28/2023	07/28/2023	EXPIRATION	100		4,450.00		1,646							(1,646)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/28/2023	08/04/2023	08/04/2023	EXPIRATION	75		4,430.00		13,492							(13,492)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/28/2023	08/04/2023	08/04/2023	EXPIRATION	50		4,450.00		10,330							(10,330)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/28/2023	08/04/2023	08/04/2023	EXPIRATION	50		4,450.00		7,830							(7,830)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/31/2023	08/04/2023	08/04/2023	EXPIRATION	50		4,450.00		6,580							(6,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/01/2023	08/04/2023	08/04/2023	EXPIRATION	100		4,475.00		18,155							(18,155)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/01/2023	08/04/2023	08/04/2023	EXPIRATION	50		4,450.00		5,480							(5,480)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/01/2023	08/04/2023	08/04/2023	EXPIRATION	50		4,475.00		8,680							(8,680)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/02/2023	08/04/2023	08/04/2023	EXPIRATION	25		4,450.00		10,168							(10,168)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/03/2023	08/04/2023	08/04/2023	EXPIRATION	25		4,450.00		6,543							(6,543)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/04/2023	08/04/2023	08/04/2023	EXPIRATION	100		4,475.00		10,155							(10,155)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/08/2023	08/11/2023	08/11/2023	EXPIRATION	125		4,340.00		10,181							(10,181)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/10/2023	08/11/2023	08/11/2023	EXERCISE	50		4,475.00		23,356	54,725						(23,356)	54,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/25/2023	08/25/2023	08/25/2023	EXPIRATION	50		4,340.00		12,330							(12,330)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/25/2023	08/25/2023	08/25/2023	EXPIRATION	25		4,340.00		5,418							(5,418)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/25/2023	08/25/2023	08/25/2023	EXPIRATION	50		4,340.00		2,076							(2,076)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/06/2023	09/08/2023	09/07/2023	EXERCISE	50		4,400.00		12,230	7,520						(12,230)	7,520			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/02/2023	10/06/2023	10/06/2023	EXPIRATION	100		3,990.00		5,845							(5,845)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/26/2023	10/27/2023	10/27/2023	EXPIRATION	25		4,080.00		5,792							(5,792)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/26/2023	10/27/2023	10/27/2023	EXPIRATION	50		4,080.00		8,079							(8,079)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/27/2023	10/27/2023	10/27/2023	EXPIRATION	150		3,960.00		965							(965)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/30/2023	11/03/2023	11/03/2023	EXPIRATION	25		3,950.00		3,792							(3,792)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/31/2023	11/03/2023	11/03/2023	EXPIRATION	100		3,950.00		5,145							(5,145)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/31/2023	11/03/2023	11/03/2023	EXPIRATION	25		4,070.00		9,042							(9,042)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/01/2023	11/03/2023	11/03/2023	EXPIRATION	50		4,070.00		7,579							(7,579)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/06/2023	11/10/2023	11/10/2023	EXPIRATION	50		4,020.00		2,575							(2,575)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/06/2023	11/10/2023	11/10/2023	EXPIRATION	25		4,140.00		2,290							(2,290)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/08/2023	11/10/2023	11/10/2023	EXPIRATION	100		4,020.00		1,845							(1,845)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/08/2023	11/10/2023	11/10/2023	EXPIRATION	50		4,140.00		1,215							(1,215)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/09/2023	11/10/2023	11/10/2023	EXPIRATION	25		4,325.00		3,042							(3,042)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/09/2023	11/10/2023	11/10/2023	EXPIRATION	25		4,325.00		14,792							(14,792)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/10/2023	11/10/2023	11/10/2023	EXPIRATION	50		4,325.00		4,075							(4,075)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/10/2023	11/10/2023	11/10/2023	EXPIRATION	100		4,350.00		12,861							(12,861)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/14/2023	11/17/2023	11/17/2023	EXPIRATION	150		4,130.00		5,465							(5,465)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/14/2023	11/17/2023	11/17/2023	EXPIRATION	50		4,260.00		2,575							(2,575)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/15/2023	11/17/2023	11/17/2023	EXPIRATION	50		4,425.00		9,079							(9,079)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/16/2023	11/17/2023	11/17/2023	EXPIRATION	50		4,260.00		1,075							(1,075)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/16/2023	11/17/2023	11/17/2023	EXPIRATION	100		4,425.00		7,645							(7,645)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/16/2023	11/17/2023	11/17/2023	EXPIRATION	75		4,450.00		7,992							(7,992)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/16/2023	11/17/2023	11/17/2023	EXPIRATION	25		4,450.00		1,790							(1,790)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/20/2023	11/24/2023	11/24/2023	EXPIRATION	100		4,160.00		3,145							(3,145)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/20/2023	11/24/2023	11/24/2023	EXPIRATION	25		4,300.00		1,040							(1,040)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/20/2023	11/24/2023	11/24/2023	EXPIRATION	50		4,375.00		3,075							(3,075)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/20/2023	11/24/2023	11/24/2023	EXPIRATION	50		4,400.00		2,325							(2,325)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/28/2023	12/01/2023	12/01/2023	EXPIRATION	125		4,200.00		2,555							(2,555)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/28/2023	12/01/2023	12/01/2023	EXPIRATION	50		4,225.00		1,225							(1,225)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/28/2023	12/01/2023	12/01/2023	EXPIRATION	75		4,340.00		2,285							(2,285)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/05/2023	12/08/2023	12/08/2023	EXPIRATION	150		4,140.00		3,215							(3,215)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/05/2023	12/08/2023	12/08/2023	EXPIRATION	75		4,270.00		1,910							(1,910)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/05/2023	12/08/2023	12/08/2023	EXPIRATION	75		4,375.00		2,735							(2,735)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/05/2023	12/08/2023	12/08/2023	EXPIRATION	75		4,400.00		3,110							(3,110)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/12/2023	12/15/2023	12/15/2023	EXPIRATION	150		4,110.00		3,461							(3,461)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/12/2023	12/15/2023	12/15/2023	EXPIRATION	100		4,240.00		3,309							(3,309)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/12/2023	12/15/2023	12/15/2023	EXPIRATION	150		4,450.00		9,311							(9,311)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/13/2023	12/15/2023	12/15/2023	EXPIRATION	4,475		4,475.00		9,815							(9,815)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/18/2023	12/22/2023	12/22/2023	EXPIRATION	175		4,000.00		2,700							(2,700)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/18/2023	12/22/2023	12/22/2023	EXPIRATION	125		4,110.00		2,430							(2,430)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/18/2023	12/22/2023	12/22/2023	EXPIRATION	125		4,575.00		9,930							(9,930)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/18/2023	12/22/2023	12/22/2023	EXPIRATION	50		4,600.00		4,725							(4,725)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/18/2023	12/22/2023	12/22/2023	EXPIRATION	75		4,600.00		6,110							(6,110)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/26/2023	12/29/2023	12/29/2023	EXPIRATION	75		4,600.00		6,151							(6,151)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/26/2023	12/29/2023	12/29/2023	EXPIRATION	75		4,625.00		7,365							(7,365)				
0179999999 - Purchased Options - Hedging Other - Caps													1,445,448	180,520			XXX			(1,445,448)	180,520			XXX
Purchased Options - Hedging Other - Floors																								
3.00 3ML 4/13-4/23			Interest Rate	BAML-	04/17/2008	04/24/2023	04/24/2023	Matured	10,000,000		3.00 - 3L	241,000						7,632		(7,632)				
3.00 3ML 4/13-4/23			Interest Rate	BAML-	05/12/2008	04/24/2023	04/24/2023	Matured	15,000,000		3.00 - 3L	363,375						11,507		(11,507)				
3.00 3ML 7/14-7/23			Interest Rate	BAML-	07/03/2008	07/15/2023	07/15/2023	Matured	12,000,000		3.00 - 3L	264,000						40,665		(40,665)				
0189999999 - Purchased Options - Hedging Other - Floors												868,375					XXX	59,804		(59,804)				XXX
Purchased Options - Hedging Other - Collars																								
Purchased Options - Hedging Other - Other																								
0219999999 - Purchased Options - Hedging Other - Subtotal - Hedging Other												677,664,479	240,339,950	672,327,164			XXX	59,804		(587,983,943)	672,327,164			XXX
Purchased Options - Replications - Call Options and Warrants																								
Purchased Options - Replications - Put Options																								
Purchased Options - Replications - Caps																								
Purchased Options - Replications - Floors																								
Replications - Collars																								
Purchased Options - Replications - Other																								
Purchased Options - Income Generation - Call Options and Warrants																								
Purchased Options - Income Generation - Put Options																								
Purchased Options - Income Generation - Caps																								
Purchased Options - Income Generation - Floors																								
Purchased Options - Income Generation - Collars																								
Purchased Options - Income Generation - Other																								
Purchased Options - Other - Call Options and Warrants																								
Purchased Options - Other - Put Options																								
Purchased Options - Other - Caps																								
Purchased Options - Other - Floors																								
Purchased Options - Other - Collars																								
Purchased Options - Other - Other																								
0439999999 - Purchased Options - Total Purchased Options - Subtotal - Call Options and Warrants												676,796,104	238,894,502	672,146,644			XXX			(586,478,691)	672,146,644			XXX
0459999999 - Purchased Options - Total Purchased Options - Subtotal - Caps													1,445,448	180,520			XXX			(1,445,448)	180,520			XXX
0469999999 - Purchased Options - Total Purchased Options - Subtotal - Floors												868,375					XXX	59,804		(59,804)				XXX
0499999999 - Purchased Options - Total Purchased Options - Subtotal - Total Purchased Options												677,664,479	240,339,950	672,327,164			XXX	59,804		(587,983,943)	672,327,164			XXX
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																								
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options																								
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps																								
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors																								
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars																								
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																								
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																								
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options																								
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps																								
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors																								
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars																								
Written Options - Hedging Effective - Annuity Guarantees Under SSAP No. 108 - Other																								
Written Options - Hedging Other - Call Options and Warrants																								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/11/2022	01/06/2023	01/06/2023	EXPIRATION	75		4,910.00	(1,774,308)								73,930				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/11/2022	01/06/2023	01/06/2023	EXPIRATION	75		5,100.00	(1,118,658)								46,611				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/18/2022	01/13/2023	01/13/2023	EXPIRATION	75		4,840.00	(1,693,908)								70,580				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/18/2022	01/13/2023	01/13/2023	EXPIRATION	75		5,040.00	(1,032,633)								43,026				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/25/2022	01/20/2023	01/20/2023	EXPIRATION	75		4,710.00	(1,553,433)								64,726				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/25/2022	01/20/2023	01/20/2023	EXPIRATION	100		4,890.00	(1,327,846)								55,327				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/01/2022	01/27/2023	01/27/2023	EXPIRATION	100		4,510.00	(3,671,345)								166,879				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/01/2022	01/27/2023	01/27/2023	EXPIRATION	100		4,690.00	(2,640,545)								120,025				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/08/2022	02/03/2023	02/03/2023	EXPIRATION	100		4,660.00	(2,830,345)								353,793				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/08/2022	02/03/2023	02/03/2023	EXPIRATION	100		4,850.00	(1,875,745)								234,468				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/15/2022	02/10/2023	02/10/2023	EXPIRATION	75		4,670.00	(1,904,133)								238,017				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/15/2022	02/10/2023	02/10/2023	EXPIRATION	75		4,860.00	(1,231,983)								153,998				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/22/2022	02/17/2023	02/17/2023	EXPIRATION	100		4,570.00	(2,313,145)								289,143				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/22/2022	02/17/2023	02/17/2023	EXPIRATION	100		4,760.00	(1,479,745)								184,968				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/01/2022	02/24/2023	02/24/2023	EXPIRATION	125		4,450.00	(3,826,058)								521,735				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/01/2022	02/24/2023	02/24/2023	EXPIRATION	100		4,620.00	(2,203,845)								300,524				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/08/2022	03/03/2023	03/03/2023	EXPIRATION	100		4,520.00	(2,364,745)								492,655				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/08/2022	03/03/2023	03/03/2023	EXPIRATION	100		4,700.00	(1,596,045)								332,509				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/16/2022	03/10/2023	03/10/2023	EXPIRATION	125		4,400.00	(4,450,308)								927,147				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/16/2022	03/10/2023	03/10/2023	EXPIRATION	75		4,580.00	(1,929,708)								402,022				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/22/2022	03/17/2023	03/17/2023	EXPIRATION	125		4,470.00	(5,022,683)								1,046,392				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/22/2022	03/17/2023	03/17/2023	EXPIRATION	100		4,660.00	(2,890,745)								602,239				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/29/2022	03/24/2023	03/24/2023	EXPIRATION	125		4,650.00	(4,453,683)								927,851				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/29/2022	03/24/2023	03/24/2023	EXPIRATION	100		4,840.00	(2,488,945)								518,530				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/05/2022	03/31/2023	03/31/2023	EXPIRATION	125		4,730.00	(3,621,933)								823,167				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/05/2022	03/31/2023	03/31/2023	EXPIRATION	75		4,910.00	(1,493,283)								339,382				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/13/2022	04/06/2023	04/06/2023	EXPIRATION	150		4,700.00	(3,702,370)								1,079,858				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/13/2022	04/06/2023	04/06/2023	EXPIRATION	75		4,840.00	(1,358,433)								396,210				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/19/2022	04/14/2023	04/14/2023	EXPIRATION	200		4,590.00	(6,306,895)								1,839,511				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/19/2022	04/14/2023	04/14/2023	EXPIRATION	75		4,730.00	(1,803,858)								526,125				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/26/2022	04/21/2023	04/21/2023	EXPIRATION	150		4,580.00	(3,345,520)								975,777				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/26/2022	04/21/2023	04/21/2023	EXPIRATION	50		4,720.00	(816,020)								238,006				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/03/2022	04/28/2023	04/28/2023	EXPIRATION	150		4,430.00	(4,082,470)								1,298,968				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/03/2022	04/28/2023	04/28/2023	EXPIRATION	75		4,560.00	(1,580,058)								502,746				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/10/2022	05/05/2023	05/05/2023	EXPIRATION	150		4,340.00	(3,416,320)								1,281,120				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/10/2022	05/05/2023	05/05/2023	EXPIRATION	75		4,460.00	(1,328,358)								498,134				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/17/2022	05/12/2023	05/12/2023	EXERCISE	150		4,140.00	(5,306,320)		(33,645)						1,989,870	(33,645)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/17/2022	05/12/2023	05/12/2023	EXPIRATION	75		4,260.00	(2,175,183)								815,693				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/24/2022	05/19/2023	05/19/2023	EXERCISE	150		4,130.00	(4,097,320)		(929,725)						1,536,495	(929,725)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/24/2022	05/19/2023	05/19/2023	EXERCISE	75		4,240.00	(1,667,808)		(11,945)						625,428	(11,945)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/31/2022	05/26/2023	05/24/2023	EXERCISE	50		4,150.00	(2,039,573)		(45,656)						849,822	(45,656)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/31/2022	05/26/2023	05/26/2023	EXERCISE	50		4,150.00	(2,039,573)		(277,275)						849,822	(277,275)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/31/2022	05/26/2023	05/23/2023	EXERCISE	50		4,280.00	(1,673,470)		(4,075)						697,279	(4,075)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/07/2022	06/02/2023	06/02/2023	EXERCISE	125		4,320.00	(3,631,933)		(2,408)						1,664,636	(2,408)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/07/2022	06/02/2023	06/02/2023	EXPIRATION	75		4,440.00	(1,744,833)								799,715				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/14/2022	06/09/2023	06/09/2023	EXERCISE	125		4,240.00	(2,051,433)		(735,775)						940,240	(735,775)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/14/2022	06/09/2023	06/08/2023	EXERCISE	75		4,370.00	(909,258)		(861)						416,743	(861)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/21/2022	06/16/2023	06/16/2023	EXERCISE	125		3,890.00	(4,045,433)		(6,494,900)						1,854,157	(6,494,900)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/21/2022	06/16/2023	06/16/2023	EXERCISE	75		4,010.00	(1,978,908)		(2,996,950)						906,999	(2,996,950)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/28/2022	06/23/2023	06/23/2023	EXERCISE	150		3,900.00	(5,558,020)		(6,724,975)						2,547,426	(6,724,975)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/28/2022	06/23/2023	06/23/2023	EXERCISE	75		4,020.00	(2,297,208)		(2,462,500)						1,052,887	(2,462,500)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/05/2022	06/30/2023	06/30/2023	EXERCISE	150		3,990.00	(4,325,920)		(6,905,725)						3,244,440	(6,905,725)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/05/2022	06/30/2023	06/30/2023	EXERCISE	100		4,105.00	(2,334,945)		(3,453,825)						1,264,762	(3,453,825)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/12/2022	07/07/2023	07/07/2023	EXERCISE	100		4,020.00	(3,047,045)		(3,789,525)						1,650,483	(3,789,525)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/12/2022	07/07/2023	07/07/2023	EXERCISE	75		4,140.00	(1,839,933)		(1,942,150)						996,630	(1,942,150)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/19/2022	07/14/2023	07/14/2023	EXERCISE	150		3,980.00	(5,435,020)		(7,881,325)						2,943,969	(7,881,325)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/19/2022	07/14/2023	07/14/2023	EXERCISE	100		4,090.00	(3,024,045)		(4,154,225)						1,638,024	(4,154,225)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/26/2022	07/21/2023	07/21/2023	EXERCISE	125		4,100.00	(3,792,433)		(5,454,275)						2,054,234	(5,454,275)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/26/2022	07/21/2023	07/21/2023	EXERCISE	75		4,220.00	(1,834,758)		(2,372,575)						993,827	(2,372,575)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/02/2022	07/28/2023	07/28/2023	EXERCISE	125		4,180.00	(4,760,308)		(5,027,900)						2,975,192	(5,027,900)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/02/2022	07/28/2023	07/28/2023	EXERCISE	75		4,300.00	(2,358,258)		(2,116,750)						1,473,911	(2,116,750)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/09/2022	08/04/2023	08/04/2023	EXERCISE	125		4,300.00	(3,959,558)		(2,225,400)						2,474,724	(2,225,400)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/09/2022	08/04/2023	08/04/2023	EXERCISE	75		4,430.00	(1,894,458)		(360,250)						1,184,036	(360,250)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/16/2022	08/11/2023	08/11/2023	EXERCISE	125		4,340.00	(5,014,433)		(1,550,650)						3,134,020	(1,550,650)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/16/2022	08/11/2023	08/10/2023	EXERCISE	25		4,480.00	(805,436)		(27,525)						503,397	(27,525)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/16/2022	08/11/2023	08/11/2023	EXERCISE	50		4,480.00	(1,610,872)		(20,032)						1,006,795	(20,032)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2022	08/18/2023	08/18/2023	EXPIRATION	125		4,470.00	(3,042,558)								1,901,599				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2022	08/18/2023	08/18/2023	EXPIRATION	75		4,590.00	(1,432,233)								895,145				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/30/2022	08/25/2023	08/25/2023	EXERCISE	125		4,340.00	(2,939,808)		(821,400)						1,837,380	(821,400)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/30/2022	08/25/2023	08/25/2023	EXERCISE	75		4,480.00	(1,322,958)		(3,111)						826,848	(3,111)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/06/2022	09/01/2023	09/01/2023	EXERCISE	125		4,160.00	(3,510,558)		(4,447,150)						2,486,645	(4,447,150)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/06/2022	09/01/2023	09/01/2023	EXERCISE	75		4,280.00	(1,694,658)		(1,768,300)						1,200,382	(1,768,300)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/13/2022	09/08/2023	09/08/2023	EXERCISE	125		4,120.00	(4,369,933)		(4,218,650)						3,095,369	(4,218,650)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/13/2022	09/08/2023	09/08/2023	EXERCISE	75		4,250.00	(2,123,733)		(1,556,200)						1,504,311	(1,556,200)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/20/2022	09/15/2023	09/15/2023	EXERCISE	150		4,130.00	(4,144,120)		(4,804,825)						2,935,418	(4,804,825)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/20/2022	09/15/2023	09/15/2023	EXERCISE	100		4,255.00	(2,206,445)		(1,953,225)						1,562,899	(1,953,225)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/27/2022	09/22/2023	09/22/2023	EXERCISE	125		3,970.00	(3,180,933)		(4,375,775)						2,253,161	(4,375,775)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/27/2022	09/22/2023	09/22/2023	EXERCISE	75		4,090.00	(1,536,183)		(1,725,475)						1,088,129	(1,725,475)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/04/2022	09/29/2023	09/28/2023	EXERCISE	150		3,820.00	(5,964,220)		(7,285,130)						4,608,716	(7,285,130)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/04/2022	09/29/2023	09/27/2023	EXERCISE	100		3,930.00	(3,377,645)		(3,446,305)						2,609,998	(3,446,305)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/11/2022	10/06/2023	10/06/2023	EXERCISE	125		3,870.00	(3,704,683)		(5,481,275)						2,932,874	(5,481,275)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/11/2022	10/06/2023	10/06/2023	EXERCISE	100		3,990.00	(2,420,845)		(3,185,025)						1,916,502	(3,185,025)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/18/2022	10/13/2023	10/13/2023	EXERCISE	150		3,780.00	(5,972,770)		(8,216,725)						4,728,443	(8,216,725)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/18/2022	10/13/2023	10/13/2023	EXERCISE	75		3,890.00	(2,556,858)		(3,283,375)						2,024,179	(3,283,375)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/25/2022	10/20/2023	10/20/2023	EXERCISE	150		3,810.00	(7,078,720)		(6,212,425)						5,603,987	(6,212,425)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/25/2022	10/20/2023	10/20/2023	EXERCISE	100		3,930.00	(4,048,745)		(2,941,625)						3,205,257	(2,941,625)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/01/2022	10/27/2023	10/27/2023	EXERCISE	150		3,960.00	(5,650,872)		(2,360,575)						4,880,298	(2,360,575)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/01/2022	10/27/2023	10/27/2023	EXERCISE	75		4,080.00	(2,360,958)		(280,300)						2,039,010	(280,300)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/08/2022	11/03/2023	11/03/2023	EXERCISE	125		3,950.00	(4,746,184)		(5,104,275)						4,152,911	(5,104,275)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/08/2022	11/03/2023	11/03/2023	EXERCISE	75		4,070.00	(2,383,983)		(2,162,575)						2,085,985	(2,162,575)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/15/2022	11/10/2023	11/10/2023	EXERCISE	150		4,020.00	(6,527,322)		(5,928,625)						5,711,407	(5,928,625)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/15/2022	11/10/2023	11/10/2023	EXERCISE	75		4,140.00	(2,752,608)		(2,064,325)						2,408,532	(2,064,325)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/22/2022	11/17/2023	11/17/2023	EXERCISE	150		4,130.00	(5,249,172)		(5,760,325)						4,593,025	(5,760,325)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/22/2022	11/17/2023	11/17/2023	EXERCISE	100		4,260.00	(2,827,346)		(2,540,225)						2,473,928	(2,540,225)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/29/2022	11/24/2023	11/24/2023	EXERCISE	125		4,160.00	(3,968,934)		(4,991,775)						3,472,817	(4,991,775)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/29/2022	11/24/2023	11/24/2023	EXERCISE	75		4,300.00	(1,867,308)		(1,945,075)						1,633,895	(1,945,075)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/06/2022	12/01/2023	12/01/2023	EXERCISE	125		4,200.00	(3,625,309)		(4,932,900)						3,474,254	(4,932,900)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/06/2022	12/01/2023	12/01/2023	EXERCISE	75		4,340.00	(1,674,333)		(1,909,750)						1,604,570	(1,909,750)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/08/2022	01/06/2023	01/06/2023	EXPIRATION	150		4,125.00	(426,161)								213,080				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/13/2022	12/08/2023	12/08/2023	EXERCISE	150		4,140.00	(5,362,422)		(6,965,575)						5,138,988	(6,965,575)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/13/2022	12/08/2023	12/08/2023	EXERCISE	75		4,270.00	(2,160,858)		(2,507,800)						2,070,823	(2,507,800)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/16/2022	01/13/2023	01/06/2023	EXERCISE	50		4,000.00	(162,524)		(61,729)						81,262	(61,729)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/16/2022	01/13/2023	01/09/2023	EXERCISE	75		4,000.00	(243,787)		(146,922)						121,893	(146,922)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/16/2022	01/13/2023	01/11/2023	EXERCISE	25		4,000.00	(81,262)		(59,542)						40,631	(59,542)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/16/2022	01/13/2023	01/12/2023	EXERCISE	25		4,000.00	(81,262)		(23,792)						40,631	(23,792)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/16/2022	01/13/2023	01/13/2023	EXERCISE	25		4,000.00	(81,262)		(5,787)						40,631	(5,787)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/20/2022	12/15/2023	12/15/2023	EXERCISE	150		4,110.00	(3,982,122)		(9,137,875)						3,816,200	(9,137,875)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/20/2022	12/15/2023	12/15/2023	EXERCISE	100		4,240.00	(2,069,146)		(4,791,925)						1,982,932	(4,791,925)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/21/2022	01/20/2023	01/13/2023	EXERCISE	25		4,050.00	(57,862)		(20,942)						28,931	(20,942)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/21/2022	01/20/2023	01/18/2023	EXERCISE	50		4,050.00	(115,724)		(4,832)						57,862	(4,832)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/21/2022	01/20/2023	01/20/2023	EXERCISE	50		4,050.00	(115,724)		(13,206,050)						57,862	(13,206,050)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/27/2022	12/22/2023	12/22/2023	EXERCISE	175		4,000.00	(5,572,260)		(8,057,900)						5,340,082	(8,057,900)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/27/2022	12/22/2023	12/22/2023	EXPIRATION	125		4,110.00	(3,293,934)								3,156,687				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/03/2023	12/29/2023	12/27/2023	EXERCISE	150		3,990.00		(4,694,322)	(11,987,028)						4,694,322	(11,987,028)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/03/2023	12/29/2023	12/27/2023	EXERCISE	75		4,120.00		(1,864,758)	(5,003,217)						1,864,758	(5,003,217)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/19/2023	02/17/2023	02/17/2023	EXERCISE	150		4,025.00		(488,308)	(811,375)						488,308	(811,375)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/26/2023	02/24/2023	02/22/2023	EXERCISE	50		4,025.00		(468,574)	(63,130)						468,574	(63,130)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/26/2023	02/24/2023	02/23/2023	EXERCISE	50		4,025.00		(468,574)	(21,480)						468,574	(21,480)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/26/2023	02/24/2023	02/24/2023	EXERCISE	50		4,025.00		(468,574)	(3,075)						468,574	(3,075)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/02/2023	03/03/2023	02/27/2023	EXERCISE	150		4,125.00		(1,589,020)	(13,271)						1,589,020	(13,271)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/09/2023	03/10/2023	03/07/2023	EXERCISE	125		4,225.00		(364,202)	(2,556)						364,202	(2,556)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/16/2023	03/10/2023	03/10/2023	EXPIRATION	300		4,175.00		(1,622,845)							1,622,845				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/23/2023	03/24/2023	03/21/2023	EXERCISE	125		4,175.00		(203,935)	(10,681)						203,935	(10,681)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/23/2023	03/24/2023	03/22/2023	EXERCISE	100		4,175.00		(163,148)	(4,956)						163,148	(4,956)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/23/2023	03/24/2023	03/24/2023	EXPIRATION	25		4,175.00		(40,787)							40,787				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/02/2023	03/31/2023	03/28/2023	EXERCISE	50		4,050.00		(204,023)	(18,080)						204,023	(18,080)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/02/2023	03/31/2023	03/29/2023	EXERCISE	25		4,050.00		(102,012)	(27,917)						102,012	(27,917)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/02/2023	03/31/2023	03/30/2023	EXERCISE	25		4,050.00		(102,012)	(24,917)						102,012	(24,917)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/02/2023	03/31/2023	03/31/2023	EXERCISE	50		4,050.00		(204,023)	(296,575)						204,023	(296,575)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/08/2023	04/06/2023	04/06/2023	EXERCISE	50		4,075.00		(220,320)	(150,125)						220,320	(150,125)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/15/2023	04/14/2023	04/14/2023	EXERCISE	100		4,025.00		(405,272)	(1,126,425)						405,272	(1,126,425)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/23/2023	04/21/2023	04/21/2023	EXERCISE	100		4,000.00		(644,845)	(1,335,225)						644,845	(1,335,225)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/31/2023	04/28/2023	04/21/2023	EXERCISE	25		4,050.00		(264,362)	(221,339)						264,362	(221,339)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/31/2023	04/28/2023	04/28/2023	EXERCISE	125		4,050.00		(1,321,808)	(1,493,525)						1,321,808	(1,493,525)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/05/2023	05/05/2023	05/03/2023	EXERCISE	75		4,125.00		(497,510)	(114,612)						497,510	(114,612)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/05/2023	05/05/2023	05/04/2023	EXERCISE	75		4,125.00		(497,510)	(17,727)						497,510	(17,727)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/13/2023	05/12/2023	05/09/2023	EXERCISE	100		4,150.00		(788,747)	(120,910)						788,747	(120,910)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/13/2023	05/12/2023	05/10/2023	EXERCISE	50		4,150.00		(394,374)	(23,580)						394,374	(23,580)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/13/2023	05/12/2023	05/11/2023	EXERCISE	25		4,150.00		(197,187)	(10,292)						197,187	(10,292)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/20/2023	05/19/2023	05/17/2023	EXERCISE	200		4,200.00		(776,305)	(12,287)						776,305	(12,287)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/26/2023	05/26/2023	05/24/2023	EXERCISE	50		4,200.00		(83,274)	(9,580)						83,274	(9,580)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/26/2023	05/26/2023	05/26/2023	EXERCISE	250		4,200.00		(416,371)	(114,447)						416,371	(114,447)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/12/2023	06/02/2023	05/31/2023	EXERCISE	300		4,200.00		(446,545)	(336,949)						446,545	(336,949)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/12/2023	06/09/2023	06/09/2023	EXERCISE	200		4,150.00		(908,295)	(2,977,225)						908,295	(2,977,225)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/23/2023	06/16/2023	06/12/2023	EXERCISE	75		4,200.00		(438,786)	(1,062,117)						438,786	(1,062,117)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/23/2023	06/16/2023	06/16/2023	EXERCISE	175		4,200.00		(1,023,834)	(3,667,850)						1,023,834	(3,667,850)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/26/2023	06/23/2023	06/16/2023	EXERCISE	200		4,250.00		(988,391)	(3,755,705)						988,391	(3,755,705)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/26/2023	06/23/2023	06/23/2023	EXERCISE	200		4,250.00		(988,391)	(1,966,625)						988,391	(1,966,625)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/02/2023	06/30/2023	06/30/2023	EXERCISE	350		4,225.00		(3,658,720)	(7,888,325)						3,658,720	(7,888,325)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/08/2023	07/07/2023	07/03/2023	EXERCISE	300		4,275.00		(2,118,445)	(5,450,602)						2,118,445	(5,450,602)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/16/2023	07/14/2023	07/07/2023	EXERCISE	100		4,350.00		(1,231,549)	(952,655)						1,231,549	(952,655)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/16/2023	07/14/2023	07/11/2023	EXERCISE	100		4,350.00		(1,231,549)	(752,655)						1,231,549	(752,655)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/16/2023	07/14/2023	07/14/2023	EXERCISE	200		4,350.00		(2,463,098)	(3,108,425)						2,463,098	(3,108,425)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/21/2023	07/21/2023	07/14/2023	EXERCISE	200		4,475.00		(367,796)	(1,079,105)						367,796	(1,079,105)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/21/2023	07/21/2023	07/18/2023	EXERCISE	100		4,475.00		(183,898)	(723,655)						183,898	(723,655)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/21/2023	07/21/2023	07/19/2023	EXERCISE	100		4,475.00		(183,898)	(1,006,955)						183,898	(1,006,955)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/26/2023	07/28/2023	07/20/2023	EXERCISE	200		4,450.00		(402,535)	(2,151,505)						402,535	(2,151,505)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/28/2023	07/28/2023	07/28/2023	EXERCISE	300		4,450.00		(791,845)	(3,966,925)						791,845	(3,966,925)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/06/2023	08/04/2023	08/04/2023	EXERCISE	250		4,450.00		(1,073,620)	(700,775)						1,073,620	(700,775)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/06/2023	08/04/2023	08/04/2023	EXERCISE	250		4,475.00		(806,620)	(75,775)						806,620	(75,775)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/11/2023	08/11/2023	08/04/2023	EXERCISE	100		4,475.00		(512,003)	(660,730)						512,003	(660,730)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/11/2023	08/11/2023	08/08/2023	EXERCISE	50		4,500.00		(196,102)	(78,630)						196,102	(78,630)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/11/2023	08/11/2023	08/09/2023	EXERCISE	50		4,500.00		(196,102)	(69,630)						196,102	(69,630)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/12/2023	08/11/2023	08/11/2023	EXERCISE	150		4,475.00		(967,989)	(30,090)						967,989	(30,090)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/12/2023	08/11/2023	08/09/2023	EXERCISE	75		4,500.00		(376,815)	(98,673)						376,815	(98,673)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/12/2023	08/11/2023	08/10/2023	EXERCISE	25		4,500.00		(125,605)	(12,001)						125,605	(12,001)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/12/2023	08/11/2023	08/11/2023	EXERCISE	50		4,500.00		(251,210)	(4,980)						251,210	(4,980)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/14/2023	07/21/2023	07/20/2023	EXERCISE	175		4,560.00		(157,410)	(128,352)						157,410	(128,352)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/14/2023	07/21/2023	07/21/2023	EXERCISE	125		4,560.00		(112,436)	(4,611)						112,436	(4,611)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/19/2023	08/18/2023	08/14/2023	EXERCISE	100		4,550.00		(792,248)	(32,860)						792,248	(32,860)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/19/2023	08/18/2023	08/16/2023	EXERCISE	150		4,550.00		(1,188,372)	(4,567)						1,188,372	(4,567)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/19/2023	08/18/2023	08/10/2023	EXERCISE	50		4,600.00		(252,574)	(12,830)						252,574	(12,830)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/19/2023	08/18/2023	08/14/2023	EXERCISE	50		4,600.00		(252,574)	(2,326)						252,574	(2,326)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/19/2023	08/18/2023	08/18/2023	EXPIRATION	150		4,600.00		(757,722)							757,722				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/20/2023	07/28/2023	07/24/2023	EXERCISE	100		4,700.00		(8,854)	(4,546)						8,854	(4,546)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/20/2023	07/28/2023	07/24/2023	EXERCISE	100		4,750.00		(2,354)	(1,746)						2,354	(1,746)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/24/2023	08/25/2023	08/21/2023	EXERCISE	100		4,600.00		(464,443)	(846)						464,443	(846)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/24/2023	08/25/2023	08/21/2023	EXERCISE	100		4,625.00		(354,610)	(846)						354,610	(846)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/25/2023	08/25/2023	08/25/2023	EXPIRATION	150		4,600.00		(785,020)							785,020				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/25/2023	08/25/2023	08/25/2023	EXPIRATION	150		4,625.00		(603,520)							603,520				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/28/2023	08/25/2023	08/25/2023	EXPIRATION	50		4,600.00		(262,893)							262,893				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/28/2023	08/25/2023	08/25/2023	EXPIRATION	50		4,625.00		(199,643)							199,643				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/01/2023	09/01/2023	08/31/2023	EXERCISE	100		4,600.00		(581,545)	(2,043)						581,545	(2,043)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/01/2023	09/01/2023	08/31/2023	EXERCISE	100		4,625.00		(454,645)	(1,243)						454,645	(1,243)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/02/2023	09/01/2023	08/31/2023	EXERCISE	50		4,600.00		(172,816)	(1,022)						172,816	(1,022)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/02/2023	09/01/2023	08/31/2023	EXERCISE	50		4,625.00		(128,604)	(621)						128,604	(621)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/09/2023	09/08/2023	09/06/2023	EXERCISE	100		4,575.00		(269,645)	(1,643)						269,645	(1,643)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/09/2023	09/08/2023	09/06/2023	EXERCISE	100		4,600.00		(191,645)	(1,143)						191,645	(1,143)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/10/2023	09/01/2023	08/31/2023	EXERCISE	100		4,600.00		(152,316)	(2,043)						152,316	(2,043)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/10/2023	09/01/2023	08/31/2023	EXERCISE	100		4,625.00		(99,345)	(1,243)						99,345	(1,243)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/11/2023	09/08/2023	09/06/2023	EXERCISE	150		4,575.00		(300,370)	(2,465)						300,370	(2,465)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/11/2023	09/08/2023	09/06/2023	EXERCISE	150		4,600.00		(205,870)	(1,715)						205,870	(1,715)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/14/2023	09/15/2023	09/15/2023	EXERCISE	125		4,500.00		(796,434)	(18,318)						796,434	(18,318)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/14/2023	09/15/2023	09/15/2023	EXERCISE	75		4,500.00		(477,861)	(3,110)						477,861	(3,110)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/14/2023	09/15/2023	09/14/2023	EXERCISE	200		4,550.00		(771,695)	(23,103)						771,695	(23,103)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/16/2023	09/15/2023	09/12/2023	EXERCISE	75		4,500.00		(329,284)	(78,193)						329,284	(78,193)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/16/2023	09/15/2023	09/15/2023	EXERCISE	25		4,500.00		(109,761)	(1,037)						109,761	(1,037)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/16/2023	09/15/2023	09/14/2023	EXERCISE	100		4,550.00		(246,045)	(11,552)						246,045	(11,552)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/21/2023	09/22/2023	09/21/2023	EXERCISE	50		4,475.00		(218,834)	(512)						218,834	(512)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/21/2023	09/22/2023	09/21/2023	EXERCISE	50		4,500.00		(167,588)	(481)						167,588	(481)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/22/2023	09/22/2023	09/21/2023	EXERCISE	50		4,475.00		(187,015)	(512)						187,015	(512)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/22/2023	09/22/2023	09/21/2023	EXERCISE	50		4,500.00		(140,920)	(481)						140,920	(481)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2023	09/22/2023	09/21/2023	EXERCISE	50		4,475.00		(266,070)	(512)						266,070	(512)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2023	09/22/2023	09/21/2023	EXERCISE	50		4,500.00		(206,520)	(481)						206,520	(481)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/29/2023	09/29/2023	09/28/2023	EXERCISE	100		4,450.00		(1,016,891)	(1,080)						1,016,891	(1,080)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/29/2023	09/29/2023	09/28/2023	EXERCISE	100		4,475.00		(843,991)	(946)						843,991	(946)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/01/2023	09/29/2023	09/28/2023	EXERCISE	25		4,450.00		(249,582)	(270)						249,582	(270)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/01/2023	09/29/2023	09/28/2023	EXERCISE	25		4,475.00		(204,732)	(236)						204,732	(236)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/05/2023	10/06/2023	10/06/2023	EXPIRATION	100		4,550.00		(431,583)							431,583				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/05/2023	10/06/2023	10/06/2023	EXPIRATION	100		4,575.00		(322,647)							322,647				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/07/2023	10/06/2023	10/06/2023	EXPIRATION	100		4,550.00		(249,985)							249,985				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/07/2023	10/06/2023	10/06/2023	EXPIRATION	100		4,575.00		(175,633)							175,633				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/08/2023	10/13/2023	10/10/2023	EXERCISE	200		4,500.00		(1,055,695)	(8,290)						1,055,695	(8,290)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/12/2023	10/13/2023	10/11/2023	EXERCISE	100		4,525.00		(385,691)	(1,442)						385,691	(1,442)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/12/2023	10/13/2023	10/11/2023	EXERCISE	150		4,550.00		(427,856)	(1,714)						427,856	(1,714)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/14/2023	10/13/2023	10/11/2023	EXERCISE	100		4,525.00		(541,245)	(1,442)						541,245	(1,442)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/14/2023	10/13/2023	10/11/2023	EXERCISE	50		4,550.00		(204,570)	(571)						204,570	(571)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/15/2023	10/20/2023	10/16/2023	EXERCISE	100		4,550.00		(313,847)	(2,395)						313,847	(2,395)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/15/2023	10/20/2023	10/20/2023	EXPIRATION	100		4,550.00		(313,847)							313,847				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/18/2023	10/20/2023	10/20/2023	EXPIRATION	200		4,575.00		(372,895)							372,895				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/20/2023	10/20/2023	10/20/2023	EXPIRATION	50		4,550.00		(93,620)							93,620				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/20/2023	10/20/2023	10/20/2023	EXPIRATION	50		4,575.00		(64,170)							64,170				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/22/2023	10/27/2023	10/27/2023	EXPIRATION	200		4,500.00		(383,495)							383,495				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/25/2023	10/27/2023	10/27/2023	EXPIRATION	100		4,450.00		(285,845)							285,845				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/27/2023	10/27/2023	10/23/2023	EXERCISE	100		4,350.00		(485,597)	(15,678)						485,597	(15,678)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/27/2023	10/27/2023	10/24/2023	EXERCISE	50		4,350.00		(242,799)	(6,079)						242,799	(6,079)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/27/2023	10/27/2023	10/27/2023	EXPIRATION	50		4,350.00		(242,799)							242,799				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/29/2023	11/03/2023	11/03/2023	EXPIRATION	100		4,350.00		(645,733)							645,733				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/02/2023	11/03/2023	10/31/2023	EXERCISE	100		4,350.00		(526,138)	(6,285)						526,138	(6,285)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/10/2023	11/10/2023	11/10/2023	EXERCISE	50		4,325.00		(537,579)	(451,213)						537,579	(451,213)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/10/2023	11/10/2023	11/10/2023	EXERCISE	50		4,350.00		(456,409)	(326,213)						456,409	(326,213)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/11/2023	11/10/2023	11/10/2023	EXERCISE	50		4,325.00		(504,721)	(451,213)						504,721	(451,213)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/11/2023	11/10/2023	11/10/2023	EXERCISE	50		4,350.00		(425,221)	(326,213)						425,221	(326,213)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/13/2023	11/17/2023	11/17/2023	EXERCISE	50		4,425.00		(226,021)	(445,110)						226,021	(445,110)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/13/2023	11/17/2023	11/17/2023	EXERCISE	50		4,450.00		(177,121)	(320,110)						177,121	(320,110)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/17/2023	11/17/2023	11/17/2023	EXERCISE	50		4,425.00		(286,613)	(445,110)						286,613	(445,110)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/17/2023	11/17/2023	11/17/2023	EXERCISE	50		4,450.00		(226,121)	(320,110)						226,121	(320,110)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/18/2023	11/17/2023	11/17/2023	EXERCISE	25		4,425.00		(104,933)	(222,555)						104,933	(222,555)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/18/2023	11/17/2023	11/17/2023	EXERCISE	25		4,450.00		(80,358)	(160,055)						80,358	(160,055)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/24/2023	11/24/2023	11/24/2023	EXERCISE	50		4,375.00		(149,101)	(921,725)						149,101	(921,725)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/24/2023	11/24/2023	11/24/2023	EXERCISE	50		4,400.00		(111,981)	(796,725)						111,981	(796,725)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/01/2023	12/01/2023	12/01/2023	EXERCISE	50		4,225.00		(361,421)	(1,848,175)						361,421	(1,848,175)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/08/2023	12/08/2023	12/08/2023	EXERCISE	75		4,375.00		(555,285)	(1,720,300)						555,285	(1,720,300)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/08/2023	12/08/2023	12/08/2023	EXERCISE	75		4,400.00		(444,342)	(1,532,800)						444,342	(1,532,800)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/10/2023	12/15/2023	12/15/2023	EXERCISE	50		4,450.00		(233,771)	(1,345,958)						233,771	(1,345,958)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/10/2023	12/15/2023	12/15/2023	EXERCISE	50		4,475.00		(181,071)	(1,220,958)						181,071	(1,220,958)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/13/2023	12/15/2023	12/15/2023	EXERCISE	50		4,450.00		(272,771)	(1,345,958)						272,771	(1,345,958)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/13/2023	12/15/2023	12/15/2023	EXERCISE	50		4,475.00		(214,067)	(1,220,958)						214,067	(1,220,958)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/15/2023	12/15/2023	12/15/2023	EXERCISE	50		4,450.00		(551,221)	(1,345,958)						551,221	(1,345,958)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/15/2023	12/15/2023	12/15/2023	EXERCISE	50		4,475.00		(461,293)	(1,220,958)						461,293	(1,220,958)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/17/2023	12/22/2023	12/22/2023	EXERCISE	50		4,575.00		(196,305)	(898,160)						196,305	(898,160)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/17/2023	12/22/2023	12/22/2023	EXERCISE	50		4,600.00		(149,571)	(773,160)						149,571	(773,160)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/21/2023	12/22/2023	12/22/2023	EXERCISE	50		4,575.00		(230,419)	(898,160)						230,419	(898,160)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/21/2023	12/22/2023	12/22/2023	EXERCISE	50		4,600.00		(176,534)	(773,160)						176,534	(773,160)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/22/2023	12/22/2023	12/22/2023	EXERCISE	25		4,575.00		(136,300)	(449,080)						136,300	(449,080)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/22/2023	12/22/2023	12/22/2023	EXERCISE	25		4,600.00		(104,506)	(386,580)						104,506	(386,580)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/24/2023	12/29/2023	12/29/2023	EXERCISE	50		4,600.00		(225,181)	(849,167)						225,181	(849,167)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/24/2023	12/29/2023	12/29/2023	EXERCISE	50		4,625.00		(171,329)	(724,167)						171,329	(724,167)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/28/2023	12/29/2023	12/29/2023	EXERCISE	25		4,600.00		(95,358)	(424,583)						95,358	(424,583)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/28/2023	12/29/2023	12/29/2023	EXERCISE	25		4,625.00		(70,583)	(362,083)						70,583	(362,083)			
0649999999 - Written Options - Hedging Other - Call Options and Warrants												(311,852,980)	(72,358,531)	(309,237,213)			XXX			245,346,654	(309,237,213)			XXX
Written Options - Hedging Other - Put Options																								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/08/2023	09/15/2023	04/10/2023	EXERCISE	50		4,200.00		(1,139,372)	(1,031,796)						1,139,372	(1,031,796)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/08/2023	09/15/2023	04/13/2023	EXERCISE	100		4,200.00		(2,278,744)	(1,811,755)						2,278,744	(1,811,755)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/08/2023	09/15/2023	05/18/2023	EXERCISE	50		4,200.00		(1,139,372)	(677,180)						1,139,372	(677,180)			
0659999999 - Written Options - Hedging Other - Put Options													(4,557,487)	(3,520,731)			XXX			4,557,487	(3,520,731)			XXX
Written Options - Hedging Other - Caps																								

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Written Options - Hedging Other - Floors																								
Written Options - Hedging Other - Collars																								
Written Options - Hedging Other - Other																								
0709999999 - Written Options - Hedging Other - Subtotal - Hedging Other												(311,852,980)	(76,916,018)	(312,757,944)			XXX			249,904,141	(312,757,944)			XXX
Written Options - Replications - Call Options and Warrants																								
Written Options - Replications - Put Options																								
Written Options - Replications - Caps																								
Written Options - Replications - Floors																								
Written Options - Replications - Collars																								
Written Options - Replications - Other																								
Written Options - Income Generation - Call Options																								
Written Options - Income Generation - Put Options																								
Written Options - Income Generation - Caps																								
Written Options - Income Generation - Floors																								
Written Options - Income Generation - Collars																								
Written Options - Income Generation - Other																								
Written Options - Other - Call Options and Warrants																								
Written Options - Other - Put Options																								
Written Options - Other - Caps																								
Written Options - Other - Floors																								
Written Options - Other - Collars																								
Written Options - Other - Other																								
0929999999 - Written Options - Total Written Options - Subtotal - Call Options and Warrants												(311,852,980)	(72,358,531)	(309,237,213)			XXX			245,346,654	(309,237,213)			XXX
0939999999 - Written Options - Total Written Options - Subtotal - Put Options													(4,557,487)	(3,520,731)			XXX			4,557,487	(3,520,731)			XXX
0989999999 - Written Options - Total Written Options - Subtotal - Total Written Options												(311,852,980)	(76,916,018)	(312,757,944)			XXX			249,904,141	(312,757,944)			XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																								
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																								
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																								
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Total Return																								
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																								
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																								
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																								
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																								
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Total Return																								
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																								
Swaps - Hedging Other - Interest Rate																								
Swaps - Hedging Other - Credit Default																								
Swaps - Hedging Other - Foreign Exchange																								
Swaps - Hedging Other - Total Return																								
Swaps - Hedging Other - Other																								
SWP: USD 0.430000 10/12/2023			Interest Rate	JPM-	10/08/2021	10/12/2023	04/20/2023	Sale		35,000,000				969	427,404			(1,237,430)			969			
SWP: USD 0.719500 10/12/2024			Interest Rate	JPM-	10/08/2021	10/12/2024	04/20/2023	Sale		78,000,000				11,736	888,522			(5,399,768)			11,736			
SWP: OIS 1.004500 3/8/2023			Equity/Index	JPM-	03/04/2022	03/08/2023	03/08/2023	Maturity		100,000,000					663,704			(658,669)						
SWP: OIS 4.340000 10/31/2025			Equity/Index	JPM-	10/27/2022	10/31/2025	05/17/2023	Sale		70,000,000		457,847		773,396	(51,351)			29,660			315,549			
SWP: OIS 4.090000 10/31/2027			Equity/Index	JPM-	10/27/2022	10/31/2027	05/17/2023	Sale		180,000,000		1,993,663		4,706,757	(57,045)			(793,274)			2,713,094			
SWP: OIS 3.101500 3/28/2028			Equity/Index	CME-	03/24/2023	03/28/2028	05/22/2023	Sale		130,000,000				3,281,254							3,281,254			
SWP: USD 0.430000 7/12/2023			Equity/Index	CME-	04/20/2023	07/12/2023	07/12/2023	Maturity		35,000,000					422,241									
SWP: USD 0.719500 7/12/2023			Equity/Index	CME-	04/20/2023	07/12/2023	07/12/2023	Maturity		78,000,000					884,542									
FSWP: OIS 0.430000 10/12/2023			Equity/Index	BOA-	04/17/2008	04/24/2023	04/24/2023	Maturity		35,000,000					459,722									
1159999999 - Swaps - Hedging Other - Other												2,451,510		8,774,113	3,637,739		XXX	(8,059,481)			6,322,603			XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1169999999 - Swaps - Hedging Other - Subtotal - Hedging Other												2,451,510		8,774,113	3,637,739		XXX	(8,059,481)			6,322,603			XXX
Swaps - Replication - Interest Rate																								
Swaps - Replication - Credit Default																								
Swaps - Replication - Foreign Exchange																								
Swaps - Replication - Total Return																								
Swaps - Replication - Other																								
SWP: OIS 3.590000 10/31/2042				JPM-	10/27/2022	10/31/1942	05/17/2023	Sale		250,000,000		516,205		(9,085,169)	(129,105)						(9,601,312)			
1219999999 - Swaps - Replication - Other												516,205		(9,085,169)	(129,105)		XXX				(9,601,312)			XXX
1229999999 - Swaps - Replication - Subtotal - Replication												516,205		(9,085,169)	(129,105)		XXX				(9,601,312)			XXX
Swaps - Income Generation - Interest Rate																								
Swaps - Income Generation - Credit Default																								
Swaps - Income Generation - Foreign Exchange																								
Swaps - Income Generation - Total Return																								
Swaps - Income Generation - Other																								
Swaps - Other - Interest Rate																								
Swaps - Other - Credit Default																								
Swaps - Other - Foreign Exchange																								
Swaps - Other - Total Return																								
Swaps - Other - Other																								
1399999999 - Swaps - Total Swaps - Subtotal - Other												2,967,715		(311,057)	3,508,634		XXX	(8,059,481)			(3,278,709)			XXX
1409999999 - Swaps - Total Swaps - Subtotal - Total Swaps												2,967,715		(311,057)	3,508,634		XXX	(8,059,481)			(3,278,709)			XXX
Forwards - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																								
Forwards - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																								
Forwards - Hedging Other																								
FX/FWRD	FX Bonds	D1	Currency	BOADV-	12/13/2022	01/17/2023		EXERCISE		1,962,000				(13,841)					2,331		(13,841)			
FX/FWRD	FX Bonds	D1	Currency	JPMDV-	10/11/2022	01/13/2023		EXERCISE		3,990,000				(380,746)					361,252		(380,746)			
FX/FWRD	FX Bonds	D1	Currency	CITIDV-	10/17/2022	01/13/2023		EXERCISE		934,000				76,575							76,575			
FX/FWRD	FX Bonds	D1	Currency	CITIDV-	11/29/2022	01/13/2023		EXERCISE		2,565,000				97,060							97,060			
FX/FWRD	FX Bonds	D1	Currency	CITIDV-	12/15/2022	01/13/2023		EXERCISE		491,000				4,812							4,812			
FX/FWRD	FX Bonds	D1	Currency	BARDV-	12/13/2022	01/17/2023		EXERCISE		6,363,000				(56,917)					(72,012)		(56,917)			
FX/FWRD	FX Bonds	D1	Currency	BARDV-	12/13/2022	01/17/2023		EXERCISE		21,550,000				526,510					(84,528)		526,510			
FX/FWRD	FX Bonds	D1	Currency	BOADV-	12/13/2022	01/17/2023		EXERCISE		2,944,000				(20,769)					(2,413)		(20,769)			
FX/FWRD	FX Bonds	D1	Currency	BARDV-	12/13/2022	01/17/2023		EXERCISE		2,671,000				65,258					25,830		65,258			
FX/FWRD	FX Bonds	D1	Currency	MSCDV-	01/11/2023	02/17/2023		EXERCISE		1,963,000				(10,325)					(679,797)		(10,325)			
FX/FWRD	FX Bonds	D1	Currency	BARDV-	01/11/2023	02/17/2023		EXERCISE		6,353,000				25,444					3,498		25,444			
FX/FWRD	FX Bonds	D1	Currency	BARDV-	01/11/2023	02/17/2023		EXERCISE		21,770,000				29,455					(84,257)		29,455			
FX/FWRD	FX Bonds	D1	Currency	MSCDV-	01/11/2023	02/17/2023		EXERCISE		2,944,000				(15,484)							(15,484)			
FX/FWRD	FX Bonds	D1	Currency	BARDV-	01/11/2023	02/17/2023		EXERCISE		2,700,000				3,653							3,653			
FX/FWRD	FX Bonds	D1	Currency	JPMDV-	02/13/2023	03/17/2023		EXERCISE		1,958,000				37,929							37,929			
FX/FWRD	FX Bonds	D1	Currency	BARDV-	02/13/2023	03/17/2023		EXERCISE		6,354,000				5,528							5,528			
FX/FWRD	FX Bonds	D1	Currency	MSCDV-	02/13/2023	03/17/2023		EXERCISE		21,763,000				(61,111)							(61,111)			
FX/FWRD	FX Bonds	D1	Currency	JPMDV-	02/13/2023	03/17/2023		EXERCISE		2,937,000				56,893							56,893			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
FX/FWRD	FX Bonds	D1	Currency	MSCDV-	02/13/2023	03/17/2023		EXERCISE		2,699,000				(7,579)							(7,579)			
FX/FWRD	FX Bonds	D1	Currency	MSCDV-	03/14/2023	04/17/2023		EXERCISE		1,958,000				(5,521)							(5,521)			
FX/FWRD	FX Bonds	D1	Currency	BARDV-	03/14/2023	04/17/2023		EXERCISE		6,355,000				(183,310)							(183,310)			
FX/FWRD	FX Bonds	D1	Currency	BARDV-	04/06/2023	04/17/2023		EXERCISE		6,355,000				69,651							69,651			
FX/FWRD	FX Bonds	D1	Currency	JPMDV-	10/25/2022	04/26/2023		EXERCISE		5,093,000				(481,169)							(481,169)			
FX/FWRD	FX Bonds	D1	Currency	WFGDV-	10/28/2022	04/26/2023		EXERCISE		260,000				(25,121)							(25,121)			
FX/FWRD	FX Bonds	D1	Currency	BARDV-	12/09/2022	04/26/2023		EXERCISE		515,000				(20,382)							(20,382)			
FX/FWRD	FX Bonds	D1	Currency	UBSDV-	02/15/2023	04/26/2023		EXERCISE		1,000,000				(32,955)					302,580		(32,955)			
FX/FWRD	FX Bonds	D1	Currency	JPMDV-	04/04/2023	04/26/2023		EXERCISE		810,000				(6,862)					16,004		(6,862)			
FX/FWRD	FX Bonds	D1	Currency	BARDV-	03/14/2023	04/17/2023		EXERCISE		21,756,000				(583,713)					2,323		(583,713)			
FX/FWRD	FX Bonds	D1	Currency	MSCDV-	03/14/2023	04/17/2023		EXERCISE		2,937,000				(8,275)							(8,275)			
FX/FWRD	FX Bonds	D1	Currency	JPMDV-	10/25/2022	04/26/2023		EXERCISE		1,389,000				(131,228)							(131,228)			
FX/FWRD	FX Bonds	D1	Currency	WFGDV-	10/28/2022	04/26/2023		EXERCISE		70,000				(6,763)							(6,763)			
FX/FWRD	FX Bonds	D1	Currency	BARDV-	12/09/2022	04/26/2023		EXERCISE		140,000				(5,541)							(5,541)			
FX/FWRD	FX Bonds	D1	Currency	UBSDV-	02/15/2023	04/26/2023		EXERCISE		270,000				(8,898)					82,522		(8,898)			
FX/FWRD	FX Bonds	D1	Currency	JPMDV-	04/04/2023	04/26/2023		EXERCISE		225,000				(1,906)					4,309		(1,906)			
FX/FWRD	FX Bonds	D1	Currency	BARDV-	03/14/2023	04/17/2023		EXERCISE		2,698,000				(72,387)					631		(72,387)			
FX/FWRD	FX Bonds	D1	Currency	JPMDV-	10/25/2022	04/26/2023		EXERCISE		1,852,000				(174,971)							(174,971)			
FX/FWRD	FX Bonds	D1	Currency	WFGDV-	10/28/2022	04/26/2023		EXERCISE		94,000				(9,082)							(9,082)			
FX/FWRD	FX Bonds	D1	Currency	BARDV-	12/09/2022	04/26/2023		EXERCISE		188,000				(7,440)							(7,440)			
FX/FWRD	FX Bonds	D1	Currency	UBSDV-	02/15/2023	04/26/2023		EXERCISE		360,000				(11,864)					110,029		(11,864)			
FX/FWRD	FX Bonds	D1	Currency	JPMDV-	04/04/2023	04/26/2023		EXERCISE		298,000				(2,524)					5,786		(2,524)			
FX/FWRD	FX Bonds	D1	Currency	MSCDV-	04/06/2023	05/17/2023		EXERCISE		791,000				4,411					848		4,411			
FX/FWRD	FX Bonds	D1	Currency	BARDV-	04/06/2023	05/17/2023		EXERCISE		6,344,000				62,971							62,971			
FX/FWRD	FX Bonds	D1	Currency	BOADV-	04/06/2023	05/17/2023		EXERCISE		21,973,000				23,335							23,335			
FX/FWRD	FX Bonds	D1	Currency	MSCDV-	04/06/2023	05/17/2023		EXERCISE		1,186,000				6,614							6,614			
FX/FWRD	FX Bonds	D1	Currency	BOADV-	04/06/2023	05/17/2023		EXERCISE		2,726,000				2,895							2,895			
FX/FWRD	FX Bonds	D1	Currency	GSIDV-	05/12/2023	06/16/2023		EXERCISE		789,000				(10,876)							(10,876)			
FX/FWRD	FX Bonds	D1	Currency	BARDV-	05/12/2023	06/16/2023		EXERCISE		6,345,000				55,766							55,766			
FX/FWRD	FX Bonds	D1	Currency	JPMDV-	05/12/2023	06/16/2023		EXERCISE		22,188,000				(308,546)							(308,546)			
FX/FWRD	FX Bonds	D1	Currency	GSIDV-	05/12/2023	06/16/2023		EXERCISE		1,183,000				(16,307)							(16,307)			
FX/FWRD	FX Bonds	D1	Currency	JPMDV-	05/12/2023	06/16/2023		EXERCISE		2,754,000				(38,297)							(38,297)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
FX/FWRD	FX Bonds	D1	Currency	GSIDV-	06/13/2023	07/14/2023		EXERCISE		789,000				(2,058)							(2,058)			
FX/FWRD	FX Bonds	D1	Currency	BOADV-	06/13/2023	07/14/2023		EXERCISE		6,346,000				(130,429)							(130,429)			
FX/FWRD	FX Bonds	D1	Currency	BARDV-	06/13/2023	07/14/2023		EXERCISE		22,191,000				(704,831)							(704,831)			
FX/FWRD	FX Bonds	D1	Currency	GSIDV-	06/13/2023	07/14/2023		EXERCISE		1,184,000				(3,088)							(3,088)			
FX/FWRD	FX Bonds	D1	Currency	BARDV-	06/13/2023	07/14/2023		EXERCISE		2,754,000				(87,473)							(87,473)			
FX/FWRD	FX Bonds	D1	Currency	JPMDV-	07/11/2023	08/16/2023		EXERCISE		789,000				8,784							8,784			
FX/FWRD	FX Bonds	D1	Currency	JPMDV-	07/11/2023	08/16/2023		EXERCISE		6,336,000				48,958							48,958			
FX/FWRD	FX Bonds	D1	Currency	JPMDV-	07/11/2023	08/16/2023		EXERCISE		22,419,000				529,583							529,583			
FX/FWRD	FX Bonds	D1	Currency	JPMDV-	07/11/2023	08/16/2023		EXERCISE		1,184,000				14,730							14,730			
FX/FWRD	FX Bonds	D1	Currency	JPMDV-	07/11/2023	08/16/2023		EXERCISE		2,783,000				65,542							65,542			
FX/FWRD	FX Bonds	D1	Currency	JPMDV-	08/11/2023	09/18/2023		EXERCISE		6,336,000				142,180							142,180			
FX/FWRD	FX Bonds	D1	Currency	JPMDV-	08/11/2023	09/18/2023		EXERCISE		21,438,000				437,014							437,014			
FX/FWRD	FX Bonds	D1	Currency	JPMDV-	08/11/2023	09/18/2023		EXERCISE		2,783,000				56,731							56,731			
FX/FWRD	FX Bonds	D1	Currency	BARDV-	09/13/2023	10/16/2023		EXERCISE		6,338,000				104,064							104,064			
FX/FWRD	FX Bonds	D1	Currency	JPMDV-	10/11/2023	10/16/2023		EXERCISE		6,338,000				(4,468)							(4,468)			
FX/FWRD	FX Bonds	D1	Currency	UBSDV-	04/24/2023	10/26/2023		EXERCISE		7,806,000				431,773							431,773			
FX/FWRD	FX Bonds	D1	Currency	CITIDV-	07/31/2023	10/26/2023		EXERCISE		856,000				39,966							39,966			
FX/FWRD	FX Bonds	D1	Currency	CITIDV-	10/03/2023	10/26/2023		EXERCISE		540,000				(5,826)							(5,826)			
FX/FWRD	FX Bonds	D1	Currency	JPMDV-	05/15/2023	10/26/2023		EXERCISE		1,600,000				(60,009)							(60,009)			
FX/FWRD	FX Bonds	D1	Currency	CITIDV-	06/29/2023	10/26/2023		EXERCISE		874,000				(29,555)							(29,555)			
FX/FWRD	FX Bonds	D1	Currency	MSCDV-	09/13/2023	10/16/2023		EXERCISE		21,440,000				413,599							413,599			
FX/FWRD	FX Bonds	D1	Currency	UBSDV-	04/24/2023	10/26/2023		EXERCISE		2,129,000				117,761							117,761			
FX/FWRD	FX Bonds	D1	Currency	CITIDV-	07/31/2023	10/26/2023		EXERCISE		234,000				10,925							10,925			
FX/FWRD	FX Bonds	D1	Currency	CITIDV-	10/03/2023	10/26/2023		EXERCISE		145,000				(1,564)							(1,564)			
FX/FWRD	FX Bonds	D1	Currency	JPMDV-	05/15/2023	10/26/2023		EXERCISE		436,000				(16,353)							(16,353)			
FX/FWRD	FX Bonds	D1	Currency	CITIDV-	06/29/2023	10/26/2023		EXERCISE		239,000				(8,082)							(8,082)			
FX/FWRD	FX Bonds	D1	Currency	MSCDV-	09/13/2023	10/16/2023		EXERCISE		2,784,000				53,706							53,706			
FX/FWRD	FX Bonds	D1	Currency	UBSDV-	04/24/2023	10/26/2023		EXERCISE		2,838,000				156,978							156,978			
FX/FWRD	FX Bonds	D1	Currency	CITIDV-	07/31/2023	10/26/2023		EXERCISE		311,000				14,520							14,520			
FX/FWRD	FX Bonds	D1	Currency	CITIDV-	10/03/2023	10/26/2023		EXERCISE		195,000				(2,104)							(2,104)			
FX/FWRD	FX Bonds	D1	Currency	JPMDV-	05/15/2023	10/26/2023		EXERCISE		581,000				(21,791)							(21,791)			
FX/FWRD	FX Bonds	D1	Currency	CITIDV-	06/29/2023	10/26/2023		EXERCISE		318,000				(10,754)							(10,754)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
FX/FWRD	FX Bonds	D1	Currency	JPMDV-	10/11/2023	11/17/2023		EXERCISE		6,328,000				(168,084)							(168,084)			
FX/FWRD	FX Bonds	D1	Currency	BARDV-	10/11/2023	11/17/2023		EXERCISE		21,670,000				(434,533)							(434,533)			
FX/FWRD	FX Bonds	D1	Currency	BARDV-	10/11/2023	11/17/2023		EXERCISE		2,814,000				(56,427)							(56,427)			
FX/FWRD	FX Bonds	D1	Currency	JPMDV-	11/14/2023	12/18/2023		EXERCISE		6,329,000				59,480							59,480			
FX/FWRD	FX Bonds	D1	Currency	JPMDV-	11/14/2023	12/18/2023		EXERCISE		21,673,000				(127,778)							(127,778)			
FX/FWRD 000000000	FX Bonds	D1	Currency	JPMDV-	11/14/2023	12/18/2023		EXERCISE		2,814,000				(16,591)							(16,591)			
1439999999 - Forwards - Hedging Other														(751,452)			XXX		(5,065)		(751,452)			XXX
Forwards - Replication																								
Forwards - Income Generation																								
Forwards - Other																								
1479999999 - Forwards - Subtotal - Forwards														(751,452)			XXX		(5,065)		(751,452)			XXX
SSAP No. 108 Adjustments - Offset to VM-21																								
SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																								
1509999999 SSAP No. 108 Adjustments - Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
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												368,263,009	163,423,932	367,591,881	3,637,739		XXX	(7,999,677)	(5,065)	(338,079,801)	365,140,371			XXX
1719999999 Subtotal - Replication												516,205		(9,085,169)	(129,105)		XXX				(9,601,312)			XXX
1729999999 Subtotal - Income Generation																	XXX							XXX
1739999999 Subtotal - Other																	XXX							XXX
1749999999 Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 Totals												368,779,214	163,423,932	358,506,712	3,508,634		XXX	(7,999,677)	(5,065)	(338,079,801)	355,539,059			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 December 31 of Current Year

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 Year-End (b)	Value of One (1) Point
Long Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																					
Long Futures - Hedging Effective – Variable Annuity Guarantees Under SSAP No.108																					
Long Futures - Hedging Other																					
	4		MAR 24 EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/21/2023	4,797.7500	4,820.0000						4,450	4,450	47,200		
	18		MAR 24 EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/26/2023	4,826.2500	4,820.0000						(5,625)	(5,625)	212,400		
	31		MAR 24 EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/28/2023	4,831.5000	4,820.0000						(17,825)	(17,825)	365,800		
	5		MAR 24 EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/28/2023	4,837.7500	4,820.0000						(4,438)	(4,438)	59,000		
1539999999 - Long Futures - Hedging Other																	(23,438)	(23,438)	684,400	XXX	XXX
Long Futures - Replication																					
Long Futures - Income Generation																					
Long Futures - Other																					
1579999999 - Long Futures - Subtotal - Long Futures																	(23,438)	(23,438)	684,400	XXX	XXX
Short Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																					
Short Futures - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																					
Short Futures - Hedging Other																					
Short Futures - Replication																					
Short Futures - Income Generation																					
Short Futures - Other																					
SSAP No. 108 Adjustments - Offset to VM-21																					
SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																					
1709999999 - Subtotal - Hedging Other																	(23,438)	(23,438)	684,400	XXX	XXX
1759999999 – Totals																	(23,438)	(23,438)	684,400	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
0000000001 BAML	2,324,953	2,329,977	4,654,930
Total Net Cash Deposits	2,324,953	2,329,977	4,654,930

(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 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
Long Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																			
Long Futures - Hedging Effective – Variable Annuity Guarantees Under SSAP No.108																			
Long Futures - Hedging Other																			
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/03/2023	3,841.7500	01/03/2023	3,828.7500	EXERCISE	(19,500)	(19,500)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/03/2023	3,841.7500	01/03/2023	3,869.5000	EXERCISE	15,263	15,263				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/03/2023	3,842.0000	01/03/2023	3,869.5000	EXERCISE	13,750	13,750				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/03/2023	3,842.0000	01/03/2023	3,829.0000	EXERCISE	(9,100)	(9,100)				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/04/2023	3,875.0000	01/04/2023	3,893.5000	EXERCISE	30,525	30,525				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/04/2023	3,893.0000	01/04/2023	3,893.5000	EXERCISE	75	75				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/04/2023	3,893.0000	01/04/2023	3,849.7500	EXERCISE	(36,763)	(36,763)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/04/2023	3,893.2500	01/04/2023	3,849.7500	EXERCISE	(4,350)	(4,350)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/05/2023	3,831.7500	01/05/2023	3,872.2500	EXERCISE	28,350	28,350				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/06/2023	3,913.7500	01/06/2023	3,915.2500	EXERCISE	2,400	2,400				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/04/2023	3,893.2500	01/06/2023	3,915.2500	EXERCISE	11,000	11,000				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/04/2023	3,893.2500	01/06/2023	3,837.5000	EXERCISE	(50,175)	(50,175)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	12/27/2022	3,862.2500	01/06/2023	3,837.5000	EXERCISE	(14,850)	(14,850)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	12/27/2022	3,862.2500	01/06/2023	3,901.2500	EXERCISE	7,800	7,800				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	12/28/2022	3,808.2500	01/06/2023	3,901.2500	EXERCISE	51,150	51,150				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	12/27/2022	3,878.0000	01/06/2023	3,901.2500	EXERCISE	8,138	8,138				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	12/27/2022	3,878.0000	01/06/2023	3,901.5000	EXERCISE	2,350	2,350				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	12/27/2022	3,858.2500	01/06/2023	3,901.5000	EXERCISE	10,813	10,813				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	12/30/2022	3,859.0000	01/06/2023	3,901.5000	EXERCISE	10,625	10,625				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/03/2023	3,842.0000	01/06/2023	3,901.5000	EXERCISE	2,975	2,975				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/09/2023	3,913.2500	01/09/2023	3,918.7500	EXERCISE	2,475	2,475				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/10/2023	3,941.5000	01/10/2023	3,918.0000	EXERCISE	(27,025)	(27,025)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/10/2023	3,906.2500	01/10/2023	3,918.0000	EXERCISE	6,463	6,463				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/04/2023	3,893.2500	01/11/2023	3,941.2500	EXERCISE	64,800	64,800				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/04/2023	3,893.2500	01/11/2023	3,975.2500	EXERCISE	61,500	61,500				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/05/2023	3,831.7500	01/11/2023	3,975.2500	EXERCISE	50,225	50,225				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/05/2023	3,831.7500	01/12/2023	3,990.2500	EXERCISE	87,175	87,175				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/13/2023	4,007.7500	01/13/2023	3,993.5000	EXERCISE	(10,688)	(10,688)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/13/2023	4,007.7500	01/13/2023	3,996.5000	EXERCISE	(8,438)	(8,438)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/13/2023	4,007.7500	01/13/2023	3,995.5000	EXERCISE	(7,350)	(7,350)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/13/2023	4,007.7500	01/13/2023	3,994.5000	EXERCISE	(2,650)	(2,650)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/13/2023	4,007.5000	01/13/2023	3,994.5000	EXERCISE	(4,550)	(4,550)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/13/2023	4,007.5000	01/13/2023	3,995.5000	EXERCISE	(6,000)	(6,000)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/13/2023	4,007.5000	01/13/2023	4,008.2500	EXERCISE	375	375				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/13/2023	4,007.5000	01/13/2023	3,994.0000	EXERCISE	(2,025)	(2,025)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/05/2023	3,831.7500	01/13/2023	3,994.0000	EXERCISE	48,675	48,675				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/13/2023	3,913.2500	01/13/2023	3,994.5000	EXERCISE	20,313	20,313				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/09/2023	3,921.7500	01/13/2023	3,994.5000	EXERCISE	7,275	7,275				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/09/2023	3,921.7500	01/13/2023	3,994.2500	EXERCISE	10,875	10,875				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/09/2023	3,921.7500	01/13/2023	3,994.2500	EXERCISE	3,625	3,625				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/09/2023	3,921.7500	01/13/2023	3,993.5000	EXERCISE	7,175	7,175				
	41		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/17/2023	4,012.0000	01/17/2023	4,012.5000	EXERCISE	1,025	1,025				
	73		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/19/2023	3,922.5000	01/19/2023	3,908.2500	EXERCISE	(52,013)	(52,013)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/19/2023	3,925.7500	01/19/2023	3,908.5000	EXERCISE	(6,038)	(6,038)				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/20/2023	3,964.0000	01/20/2023	3,923.0000	EXERCISE	(75,850)	(75,850)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/17/2023	4,013.0000	01/20/2023	3,923.0000	EXERCISE	(36,000)	(36,000)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/17/2023	4,013.0000	01/20/2023	3,951.7500	EXERCISE	(21,438)	(21,438)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/09/2023	3,922.0000	01/20/2023	3,951.7500	EXERCISE	16,363	16,363				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/18/2023	3,945.2500	01/20/2023	3,951.7500	EXERCISE	2,600	2,600				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/10/2023	3,941.5000	01/20/2023	3,951.7500	EXERCISE	3,588	3,588				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/20/2023	3,988.5000	01/20/2023	3,951.7500	EXERCISE	(5,513)	(5,513)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/20/2023	3,988.5000	01/20/2023	3,923.2500	EXERCISE	(6,525)	(6,525)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/09/2023	3,921.7500	01/20/2023	3,923.2500	EXERCISE	150	150				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/20/2023	3,988.5000	01/20/2023	3,923.2500	EXERCISE	(6,525)	(6,525)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/23/2023	4,034.2500	01/23/2023	3,982.5000	EXERCISE	(38,813)	(38,813)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
				Description of Item(s) Hedged, Used For Income Generation or Replicated											16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description		Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/24/2023	4,033.5000	01/24/2023	4,032.7500	EXERCISE	(975)	(975)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/24/2023	4,035.0000	01/24/2023	4,032.7500	EXERCISE	(1,688)	(1,688)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/24/2023	4,033.7500	01/24/2023	4,032.7500	EXERCISE	(350)	(350)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/18/2023	3,945.2500	01/25/2023	4,012.5000	EXERCISE	26,900	26,900				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/18/2023	3,945.2500	01/25/2023	4,012.5000	EXERCISE	10,088	10,088				
	57		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/26/2023	4,076.0000	01/26/2023	4,058.0000	EXERCISE	(51,300)	(51,300)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/26/2023	4,076.0000	01/26/2023	4,033.0000	EXERCISE	(2,150)	(2,150)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/27/2023	3,945.2500	01/27/2023	4,064.0000	EXERCISE	106,875	106,875				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/18/2023	3,969.7500	01/27/2023	4,064.0000	EXERCISE	61,263	61,263				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/18/2023	3,969.7500	01/27/2023	4,064.0000	EXERCISE	14,138	14,138				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/30/2023	4,032.5000	01/30/2023	4,077.5000	EXERCISE	6,750	6,750				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/30/2023	4,032.5000	01/30/2023	4,077.5000	EXERCISE	4,500	4,500				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/31/2023	4,088.2500	01/31/2023	4,042.0000	EXERCISE	(27,750)	(27,750)				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/01/2023	3,976.2500	02/01/2023	4,067.7500	EXERCISE	160,125	160,125				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/01/2023	4,132.0000	02/01/2023	4,067.7500	EXERCISE	(28,913)	(28,913)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/01/2023	4,132.0000	02/01/2023	4,079.5000	EXERCISE	(28,875)	(28,875)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/18/2023	3,969.7500	02/01/2023	4,079.5000	EXERCISE	43,900	43,900				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/18/2023	3,969.7500	02/01/2023	4,079.5000	EXERCISE	43,900	43,900				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/02/2023	3,925.7500	02/02/2023	4,173.2500	EXERCISE	235,125	235,125				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/02/2023	4,188.7500	02/02/2023	4,173.2500	EXERCISE	(7,750)	(7,750)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/19/2023	3,942.0000	02/02/2023	4,173.2500	EXERCISE	104,063	104,063				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/02/2023	4,188.5000	02/02/2023	4,173.2500	EXERCISE	(6,100)	(6,100)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/02/2023	4,189.0000	02/02/2023	4,144.2500	EXERCISE	(13,425)	(13,425)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/18/2023	3,999.7500	02/02/2023	4,144.2500	EXERCISE	28,900	28,900				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/18/2023	3,976.2500	02/02/2023	4,144.2500	EXERCISE	8,400	8,400				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/23/2023	4,034.2500	02/03/2023	4,170.2500	EXERCISE	54,400	54,400				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/23/2023	4,034.2500	02/03/2023	4,170.2500	EXERCISE	27,200	27,200				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/19/2023	3,942.0000	02/03/2023	4,170.2500	EXERCISE	34,238	34,238				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/24/2023	4,035.0000	02/07/2023	4,110.0000	EXERCISE	142,500	142,500				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/24/2023	4,035.0000	02/07/2023	4,105.7500	EXERCISE	14,150	14,150				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/07/2023	4,174.5000	02/07/2023	4,105.7500	EXERCISE	(58,438)	(58,438)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/07/2023	4,134.5000	02/07/2023	4,105.7500	EXERCISE	(10,063)	(10,063)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/07/2023	4,134.5000	02/07/2023	4,106.0000	EXERCISE	(11,400)	(11,400)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/26/2023	4,076.0000	02/07/2023	4,106.0000	EXERCISE	15,000	15,000				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/23/2023	4,034.2500	02/07/2023	4,106.0000	EXERCISE	14,350	14,350				
	55		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/08/2023	4,122.5000	02/08/2023	4,129.5000	EXERCISE	19,250	19,250				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/31/2023	4,088.5000	02/08/2023	4,129.5000	EXERCISE	38,950	38,950				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/31/2023	4,088.5000	02/08/2023	4,129.5000	EXERCISE	51,250	51,250				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/30/2023	4,033.2500	02/08/2023	4,129.5000	EXERCISE	134,750	134,750				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/30/2023	4,033.2500	02/08/2023	4,129.5000	EXERCISE	9,625	9,625				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/30/2023	4,033.2500	02/08/2023	4,129.0000	EXERCISE	62,238	62,238				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/30/2023	4,033.2500	02/08/2023	4,129.2500	EXERCISE	19,200	19,200				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/30/2023	4,032.7500	02/08/2023	4,129.2500	EXERCISE	38,600	38,600				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/08/2023	4,088.2500	02/08/2023	4,128.7500	EXERCISE	10,125	10,125				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/06/2023	4,136.7500	02/08/2023	4,128.7500	EXERCISE	(1,600)	(1,600)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/06/2023	4,136.7500	02/08/2023	4,129.0000	EXERCISE	(388)	(388)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/30/2023	4,032.5000	02/08/2023	4,129.0000	EXERCISE	19,300	19,300				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/30/2023	4,032.7500	02/08/2023	4,129.0000	EXERCISE	4,813	4,813				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/30/2023	4,032.7500	02/08/2023	4,129.2500	EXERCISE	9,650	9,650				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/26/2023	4,076.0000	02/08/2023	4,129.2500	EXERCISE	5,325	5,325				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/08/2023	4,033.0000	02/08/2023	4,128.7500	EXERCISE	9,575	9,575				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	01/30/2023	4,033.0000	02/08/2023	4,128.7500	EXERCISE	4,788	4,788				
	45		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/09/2023	4,091.7500	02/09/2023	4,093.2500	EXERCISE	3,375	3,375				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/09/2023	4,091.7500	02/09/2023	4,093.0000	EXERCISE	1,563	1,563				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/09/2023	4,091.7500	02/09/2023	4,129.7500	EXERCISE	24,700	24,700				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/09/2023	4,091.7500	02/09/2023	4,137.0000	EXERCISE	29,413	29,413				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/09/2023	4,091.7500	02/09/2023	4,129.5000	EXERCISE	7,550	7,550				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/09/2023	4,092.0000	02/09/2023	4,129.5000	EXERCISE	15,000	15,000				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/13/2023	4,148.7500	02/13/2023	4,129.7500	EXERCISE	(25,650)	(25,650)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/13/2023	4,148.7500	02/13/2023	4,129.7500	EXERCISE	(23,750)	(23,750)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/13/2023	4,148.7500	02/13/2023	4,087.7500	EXERCISE	(27,450)	(27,450)				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/14/2023	4,145.5000	02/14/2023	4,147.2500	EXERCISE	2,538	2,538				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/14/2023	4,145.5000	02/14/2023	4,129.7500	EXERCISE	(20,475)	(20,475)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/14/2023	4,145.5000	02/14/2023	4,147.0000	EXERCISE	525	525				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/14/2023	4,166.2500	02/14/2023	4,147.0000	EXERCISE	(4,813)	(4,813)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/14/2023	4,152.2500	02/14/2023	4,147.0000	EXERCISE	(1,050)	(1,050)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/14/2023	4,143.2500	02/14/2023	4,147.0000	EXERCISE	375	375				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/15/2023	4,157.5000	02/15/2023	4,136.7500	EXERCISE	(15,563)	(15,563)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/15/2023	4,157.5000	02/15/2023	4,129.7500	EXERCISE	(11,100)	(11,100)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/15/2023	4,132.5000	02/15/2023	4,129.7500	EXERCISE	(550)	(550)				
	46		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/16/2023	4,098.0000	02/16/2023	4,127.7500	EXERCISE	68,425	68,425				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/16/2023	4,135.7500	02/16/2023	4,127.7500	EXERCISE	(2,000)	(2,000)				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/16/2023	4,135.7500	02/16/2023	4,127.7500	EXERCISE	(12,800)	(12,800)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/16/2023	4,098.0000	02/16/2023	4,127.7500	EXERCISE	2,975	2,975				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/16/2023	4,098.0000	02/16/2023	4,127.2500	EXERCISE	29,250	29,250				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/16/2023	4,098.0000	02/16/2023	4,127.2500	EXERCISE	4,388	4,388				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/16/2023	4,097.7500	02/16/2023	4,127.2500	EXERCISE	16,225	16,225				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/16/2023	4,097.7500	02/16/2023	4,127.2500	EXERCISE	1,475	1,475				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/16/2023	4,097.7500	02/16/2023	4,127.5000	EXERCISE	14,875	14,875				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/16/2023	4,098.2500	02/16/2023	4,127.5000	EXERCISE	7,313	7,313				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/16/2023	4,097.5000	02/16/2023	4,127.5000	EXERCISE	6,000	6,000				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/16/2023	4,098.2500	02/16/2023	4,127.5000	EXERCISE	5,850	5,850				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/16/2023	4,097.5000	02/16/2023	4,127.5000	EXERCISE	3,000	3,000				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/21/2023	4,077.5000	02/21/2023	4,023.0000	EXERCISE	(54,500)	(54,500)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/21/2023	4,007.7500	02/21/2023	4,023.0000	EXERCISE	12,200	12,200				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/21/2023	4,077.5000	02/21/2023	4,023.0000	EXERCISE	(27,250)	(27,250)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/21/2023	4,077.5000	02/21/2023	4,130.0000	EXERCISE	7,875	7,875				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/21/2023	4,077.2500	02/21/2023	4,130.0000	EXERCISE	10,550	10,550				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/21/2023	4,077.2500	02/21/2023	4,129.7500	EXERCISE	2,625	2,625				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/21/2023	4,077.2500	02/21/2023	4,129.7500	EXERCISE	5,250	5,250				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/22/2023	4,000.7500	02/22/2023	4,130.0000	EXERCISE	219,725	219,725				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/22/2023	4,000.7500	02/22/2023	4,167.2500	EXERCISE	133,200	133,200				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/22/2023	4,012.2500	02/22/2023	4,167.2500	EXERCISE	54,250	54,250				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/22/2023	4,012.2500	02/22/2023	4,130.0000	EXERCISE	123,638	123,638				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/22/2023	4,012.2500	02/22/2023	4,130.2500	EXERCISE	5,900	5,900				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/22/2023	4,012.2500	02/22/2023	4,130.2500	EXERCISE	5,900	5,900				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/24/2023	3,968.2500	02/24/2023	4,017.7500	EXERCISE	66,825	66,825				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/24/2023	3,968.2500	02/24/2023	4,091.2500	EXERCISE	24,600	24,600				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/24/2023	3,968.2500	02/24/2023	4,091.2500	EXERCISE	116,850	116,850				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/24/2023	3,968.2500	02/24/2023	4,091.2500	EXERCISE	30,750	30,750				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/24/2023	3,968.5000	02/24/2023	4,091.2500	EXERCISE	79,788	79,788				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/24/2023	3,968.5000	02/24/2023	3,973.5000	EXERCISE	1,250	1,250				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/24/2023	3,968.5000	02/24/2023	3,973.5000	EXERCISE	2,750	2,750				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/24/2023	3,968.5000	02/24/2023	3,976.2500	EXERCISE	2,325	2,325				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/24/2023	3,968.0000	02/24/2023	3,976.2500	EXERCISE	413	413				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/24/2023	3,968.0000	02/24/2023	4,167.2500	EXERCISE	29,888	29,888				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/24/2023	3,968.0000	02/24/2023	3,956.0000	EXERCISE	(600)	(600)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/24/2023	3,968.0000	02/24/2023	3,956.0000	EXERCISE	(1,200)	(1,200)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/24/2023	3,968.0000	02/24/2023	3,976.5000	EXERCISE	425	425				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/24/2023	3,967.7500	02/24/2023	3,976.5000	EXERCISE	875	875				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/27/2023	3,985.5000	02/27/2023	4,091.2500	EXERCISE	153,338	153,338				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/27/2023	3,985.5000	02/27/2023	4,127.7500	EXERCISE	120,913	120,913				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/27/2023	3,992.7500	02/27/2023	4,127.7500	EXERCISE	13,500	13,500				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/27/2023	3,992.7500	02/27/2023	3,996.0000	EXERCISE	2,763	2,763				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/27/2023	3,992.7500	02/27/2023	3,989.5000	EXERCISE	(1,138)	(1,138)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/27/2023	3,977.5000	02/27/2023	3,989.5000	EXERCISE	2,400	2,400				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/27/2023	3,977.5000	02/27/2023	3,983.2500	EXERCISE	2,588	2,588				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/27/2023	3,977.5000	02/27/2023	4,128.5000	EXERCISE	22,650	22,650				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/27/2023	3,993.0000	02/27/2023	4,128.5000	EXERCISE	27,100	27,100				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/27/2023	3,993.0000	02/27/2023	4,159.2500	EXERCISE	58,188	58,188				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/27/2023	3,993.0000	02/27/2023	4,128.2500	EXERCISE	27,050	27,050				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/27/2023	3,993.0000	02/27/2023	4,128.2500	EXERCISE	6,763	6,763				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/27/2023	3,977.2500	02/27/2023	4,128.2500	EXERCISE	22,650	22,650				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/27/2023	3,977.2500	02/27/2023	4,128.5000	EXERCISE	15,125	15,125				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/27/2023	3,977.2500	02/27/2023	4,128.0000	EXERCISE	7,538	7,538				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/27/2023	3,977.2500	02/27/2023	4,128.7500	EXERCISE	7,575	7,575				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/28/2023	3,970.2500	02/28/2023	4,085.7500	EXERCISE	231,000	231,000				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/28/2023	3,970.2500	02/28/2023	4,089.2500	EXERCISE	77,350	77,350				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/28/2023	3,991.0000	02/28/2023	4,089.2500	EXERCISE	24,563	24,563				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/28/2023	3,991.0000	02/28/2023	3,995.2500	EXERCISE	2,975	2,975				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/28/2023	3,991.0000	02/28/2023	3,995.2500	EXERCISE	2,763	2,763				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/28/2023	3,991.2500	02/28/2023	3,995.0000	EXERCISE	1,313	1,313				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/28/2023	3,991.2500	02/28/2023	4,159.2500	EXERCISE	42,000	42,000				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	02/28/2023	3,991.2500	02/28/2023	3,994.2500	EXERCISE	150	150				
	50		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	03/01/2023	3,956.2500	03/01/2023	3,970.0000	EXERCISE	34,375	34,375				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	03/01/2023	3,956.2500	03/01/2023	4,089.2500	EXERCISE	26,600	26,600				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	03/01/2023	3,963.5000	03/01/2023	4,089.2500	EXERCISE	62,875	62,875				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	03/01/2023	3,963.5000	03/01/2023	3,975.5000	EXERCISE	1,200	1,200				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	03/02/2023	3,984.0000	03/02/2023	3,947.2500	EXERCISE	(29,400)	(29,400)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	03/03/2023	4,035.5000	03/03/2023	3,977.5000	EXERCISE	(34,800)	(34,800)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	03/06/2023	4,056.2500	03/06/2023	3,975.7500	EXERCISE	(96,600)	(96,600)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	03/06/2023	4,056.2500	03/06/2023	3,975.5000	EXERCISE	(72,675)	(72,675)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	03/06/2023	4,056.2500	03/06/2023	4,046.0000	EXERCISE	(4,100)	(4,100)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	03/06/2023	4,056.2500	03/06/2023	4,052.5000	EXERCISE	(563)	(563)				
	58		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	03/07/2023	3,989.2500	03/07/2023	3,988.5000	EXERCISE	(2,175)	(2,175)				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	03/07/2023	3,989.2500	03/07/2023	3,975.7500	EXERCISE	(20,925)	(20,925)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	03/07/2023	4,061.7500	03/07/2023	3,975.7500	EXERCISE	(64,500)	(64,500)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	03/08/2023	3,988.5000	03/08/2023	3,994.2500	EXERCISE	1,438	1,438				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	03/09/2023	3,919.2500	03/09/2023	3,993.0000	EXERCISE	59,000	59,000				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	03/09/2023	3,919.2500	03/09/2023	3,975.7500	EXERCISE	22,600	22,600				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	03/09/2023	3,919.2500	03/09/2023	3,990.5000	EXERCISE	17,813	17,813				
	49		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	03/13/2023	3,862.7500	03/13/2023	3,947.2500	EXERCISE	207,025	207,025				
	46		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	03/13/2023	3,862.7500	03/13/2023	4,049.7500	EXERCISE	430,100	430,100				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	03/13/2023	3,862.7500	03/13/2023	3,977.5000	EXERCISE	218,025	218,025				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	03/13/2023	3,862.7500	03/13/2023	3,994.2500	EXERCISE	236,700	236,700				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	03/13/2023	3,862.7500	03/13/2023	3,994.5000	EXERCISE	164,688	164,688				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/13/2023	3,862.7500	03/13/2023	3,891.5000	EXERCISE	28,750	28,750				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	03/13/2023	3,862.7500	03/13/2023	3,904.0000	EXERCISE	30,938	30,938				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	03/13/2023	3,862.7500	03/13/2023	3,908.0000	EXERCISE	33,938	33,938				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	03/13/2023	3,862.7500	03/13/2023	3,993.0000	EXERCISE	91,175	91,175				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	03/13/2023	3,862.7500	03/13/2023	3,963.5000	EXERCISE	40,300	40,300				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	03/13/2023	3,889.0000	03/13/2023	3,963.5000	EXERCISE	14,900	14,900				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	03/13/2023	3,889.0000	03/13/2023	3,963.2500	EXERCISE	40,838	40,838				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	03/13/2023	3,889.0000	03/13/2023	3,963.5000	EXERCISE	18,625	18,625				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	03/13/2023	3,910.2500	03/13/2023	3,963.5000	EXERCISE	13,313	13,313				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	03/13/2023	3,910.2500	03/13/2023	3,963.2500	EXERCISE	15,900	15,900				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	03/13/2023	3,910.5000	03/13/2023	3,963.2500	EXERCISE	5,275	5,275				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	03/13/2023	3,910.5000	03/13/2023	3,977.5000	EXERCISE	16,750	16,750				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	03/13/2023	3,910.0000	03/13/2023	3,977.5000	EXERCISE	3,375	3,375				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	03/13/2023	3,910.0000	03/13/2023	4,010.5000	EXERCISE	5,025	5,025				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/16/2023	BAML -	03/13/2023	3,910.0000	03/13/2023	3,963.7500	EXERCISE	2,688	2,688				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/14/2023	3,953.0000	03/14/2023	3,920.0000	EXERCISE	(47,850)	(47,850)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/14/2023	3,953.0000	03/14/2023	3,919.7500	EXERCISE	(31,588)	(31,588)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/14/2023	3,900.5000	03/14/2023	3,919.7500	EXERCISE	6,738	6,738				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/14/2023	3,900.5000	03/14/2023	3,961.7500	EXERCISE	24,500	24,500				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/14/2023	3,900.5000	03/14/2023	3,891.5000	EXERCISE	(900)	(900)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/15/2023	3,925.2500	03/15/2023	3,922.0000	EXERCISE	(1,138)	(1,138)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/15/2023	3,925.2500	03/15/2023	3,922.0000	EXERCISE	(975)	(975)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/16/2023	3,966.5000	03/16/2023	3,995.2500	EXERCISE	20,125	20,125				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/16/2023	3,937.2500	03/16/2023	3,995.2500	EXERCISE	20,300	20,300				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/17/2023	3,952.7500	03/17/2023	3,994.7500	EXERCISE	50,400	50,400				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/17/2023	3,952.7500	03/17/2023	3,895.5500	EXERCISE	(48,620)	(48,620)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/17/2023	3,952.7500	03/17/2023	3,994.7500	EXERCISE	27,300	27,300				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/17/2023	3,952.5000	03/17/2023	3,994.7500	EXERCISE	4,225	4,225				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/17/2023	3,952.5000	03/17/2023	3,891.5000	EXERCISE	(39,650)	(39,650)				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/13/2023	3,978.2500	03/20/2023	3,895.5500	EXERCISE	(107,510)	(107,510)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/20/2023	3,959.0000	03/20/2023	3,895.5500	EXERCISE	(44,415)	(44,415)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/20/2023	3,970.5000	03/20/2023	3,895.5500	EXERCISE	(14,990)	(14,990)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/20/2023	3,970.5000	03/20/2023	3,984.5000	EXERCISE	6,300	6,300				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/20/2023	3,970.5000	03/20/2023	3,984.5000	EXERCISE	700	700				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/21/2023	4,037.5000	03/21/2023	4,010.0000	EXERCISE	(41,250)	(41,250)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/21/2023	4,035.0000	03/21/2023	4,010.0000	EXERCISE	(21,250)	(21,250)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/21/2023	3,995.0000	03/21/2023	4,010.0000	EXERCISE	1,500	1,500				
	44		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/13/2023	3,972.0000	03/22/2023	3,895.5500	EXERCISE	(168,190)	(168,190)				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/22/2023	3,981.5000	03/22/2023	3,895.5500	EXERCISE	(116,033)	(116,033)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/22/2023	4,036.0000	03/22/2023	3,895.5500	EXERCISE	(140,450)	(140,450)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/22/2023	4,038.2500	03/22/2023	4,037.5000	EXERCISE	(563)	(563)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/22/2023	4,038.2500	03/22/2023	4,037.7500	EXERCISE	(125)	(125)				
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/13/2023	4,007.2500	03/27/2023	3,895.5500	EXERCISE	(217,815)	(217,815)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/27/2023	4,013.2500	03/27/2023	3,895.5500	EXERCISE	(70,620)	(70,620)				
	50		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/28/2023	4,000.5000	03/28/2023	4,002.2500	EXERCISE	4,375	4,375				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/28/2023	3,996.7500	03/28/2023	4,002.2500	EXERCISE	2,475	2,475				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/28/2023	3,996.7500	03/28/2023	4,012.2500	EXERCISE	17,050	17,050				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/28/2023	3,996.7500	03/28/2023	4,012.2500	EXERCISE	6,200	6,200				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/28/2023	3,996.7500	03/28/2023	3,895.5500	EXERCISE	(15,180)	(15,180)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/29/2023	4,057.2500	03/29/2023	4,057.7500	EXERCISE	475	475				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/29/2023	4,057.2500	03/29/2023	4,009.5000	EXERCISE	(14,325)	(14,325)				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/13/2023	4,081.0000	03/30/2023	3,895.5500	EXERCISE	(268,903)	(268,903)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/30/2023	4,068.2500	03/30/2023	3,895.5500	EXERCISE	(120,890)	(120,890)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/30/2023	4,068.2500	03/30/2023	4,053.2500	EXERCISE	(9,750)	(9,750)				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/31/2023	4,099.2500	03/31/2023	4,092.2500	EXERCISE	(10,500)	(10,500)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	03/31/2023	4,099.2500	03/31/2023	4,120.5000	EXERCISE	8,500	8,500				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/03/2023	4,153.7500	04/03/2023	3,895.5500	EXERCISE	(219,470)	(219,470)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/03/2023	4,153.7500	04/03/2023	4,125.7500	EXERCISE	(23,800)	(23,800)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/03/2023	4,153.7500	04/03/2023	3,922.2500	EXERCISE	(185,200)	(185,200)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/03/2023	4,153.7500	04/03/2023	3,922.0000	EXERCISE	(23,175)	(23,175)				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/04/2023	4,129.5000	04/04/2023	4,133.2500	EXERCISE	5,438	5,438				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/04/2023	4,129.7500	04/04/2023	4,133.2500	EXERCISE	1,750	1,750				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/06/2023	4,110.5000	04/06/2023	4,110.2500	EXERCISE	(263)	(263)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/06/2023	4,110.5000	04/06/2023	3,950.7500	EXERCISE	(79,875)	(79,875)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/06/2023	4,110.5000	04/06/2023	3,922.5000	EXERCISE	(37,600)	(37,600)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/06/2023	4,110.5000	04/06/2023	3,922.2500	EXERCISE	(28,238)	(28,238)				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/10/2023	4,131.0000	04/10/2023	3,977.2500	EXERCISE	(261,375)	(261,375)				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/10/2023	4,131.0000	04/10/2023	3,995.2500	EXERCISE	(196,838)	(196,838)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/10/2023	4,131.0000	04/10/2023	3,974.7500	EXERCISE	(46,875)	(46,875)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/10/2023	4,136.5000	04/10/2023	3,974.7500	EXERCISE	(153,663)	(153,663)				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/10/2023	4,136.5000	04/10/2023	3,967.2500	EXERCISE	(194,638)	(194,638)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/10/2023	4,136.5000	04/10/2023	3,979.5000	EXERCISE	(70,650)	(70,650)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/10/2023	4,130.7500	04/10/2023	3,979.5000	EXERCISE	(52,938)	(52,938)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/10/2023	4,130.7500	04/10/2023	3,967.5000	EXERCISE	(106,113)	(106,113)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/10/2023	4,130.7500	04/10/2023	3,950.7500	EXERCISE	(90,000)	(90,000)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/10/2023	4,130.7500	04/10/2023	4,010.0000	EXERCISE	(6,038)	(6,038)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	63		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/11/2023	4,134.5000	04/11/2023	4,137.2500	EXERCISE	8,663	8,663				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/11/2023	4,134.5000	04/11/2023	4,120.5000	EXERCISE	(26,600)	(26,600)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/11/2023	4,139.0000	04/11/2023	4,120.5000	EXERCISE	(10,175)	(10,175)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/11/2023	4,139.0000	04/11/2023	4,120.5000	EXERCISE	(2,775)	(2,775)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/11/2023	4,139.0000	04/11/2023	3,979.5000	EXERCISE	(39,875)	(39,875)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/11/2023	4,141.7500	04/11/2023	3,979.5000	EXERCISE	(40,563)	(40,563)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/11/2023	4,141.7500	04/11/2023	4,002.0000	EXERCISE	(6,988)	(6,988)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/11/2023	4,142.5000	04/11/2023	4,002.0000	EXERCISE	(42,150)	(42,150)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/12/2023	4,117.7500	04/12/2023	4,138.0000	EXERCISE	21,263	21,263				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/12/2023	4,117.7500	04/12/2023	4,138.0000	EXERCISE	12,150	12,150				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/12/2023	4,117.7500	04/12/2023	4,120.5000	EXERCISE	825	825				
	44		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/13/2023	4,171.7500	04/13/2023	4,115.0000	EXERCISE	(124,850)	(124,850)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/13/2023	4,171.7500	04/13/2023	4,116.7500	EXERCISE	(66,000)	(66,000)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/13/2023	4,171.7500	04/13/2023	4,120.5000	EXERCISE	(17,938)	(17,938)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/13/2023	4,174.0000	04/13/2023	4,120.5000	EXERCISE	(16,050)	(16,050)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/13/2023	4,174.0000	04/13/2023	4,151.5000	EXERCISE	(13,500)	(13,500)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/13/2023	4,174.0000	04/13/2023	4,114.7500	EXERCISE	(29,625)	(29,625)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/13/2023	4,174.0000	04/13/2023	4,128.5000	EXERCISE	(18,200)	(18,200)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/13/2023	4,174.0000	04/13/2023	4,138.2500	EXERCISE	(12,513)	(12,513)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/13/2023	4,174.0000	04/13/2023	4,116.7500	EXERCISE	(8,588)	(8,588)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/13/2023	4,174.2500	04/13/2023	4,116.7500	EXERCISE	(11,500)	(11,500)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/13/2023	4,174.2500	04/13/2023	4,133.2500	EXERCISE	(10,250)	(10,250)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/13/2023	4,174.2500	04/13/2023	4,134.0000	EXERCISE	(4,025)	(4,025)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/13/2023	4,174.2500	04/13/2023	4,128.7500	EXERCISE	(4,550)	(4,550)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/14/2023	4,174.2500	04/14/2023	4,171.0000	EXERCISE	(1,950)	(1,950)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/14/2023	4,163.7500	04/14/2023	4,171.0000	EXERCISE	725	725				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/14/2023	4,163.7500	04/14/2023	4,171.0000	EXERCISE	2,175	2,175				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/17/2023	4,178.0000	04/17/2023	4,171.0000	EXERCISE	(2,100)	(2,100)				
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/18/2023	4,181.0000	04/18/2023	4,177.2500	EXERCISE	(7,313)	(7,313)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/18/2023	4,181.0000	04/18/2023	4,177.5000	EXERCISE	(1,925)	(1,925)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/18/2023	4,176.7500	04/18/2023	4,177.5000	EXERCISE	263	263				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/19/2023	4,176.2500	04/19/2023	4,176.7500	EXERCISE	75	75				
	90		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/20/2023	4,151.0000	04/20/2023	4,160.5000	EXERCISE	42,750	42,750				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/20/2023	4,151.0000	04/20/2023	4,168.7500	EXERCISE	4,438	4,438				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/17/2023	4,178.0000	04/21/2023	4,148.2500	EXERCISE	(47,600)	(47,600)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/17/2023	4,178.0000	04/21/2023	4,156.0000	EXERCISE	(24,200)	(24,200)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/13/2023	4,174.2500	04/21/2023	4,156.0000	EXERCISE	(3,650)	(3,650)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/13/2023	4,174.2500	04/21/2023	4,155.2500	EXERCISE	(22,800)	(22,800)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/21/2023	4,148.2500	04/21/2023	4,155.2500	EXERCISE	350	350				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/21/2023	4,148.2500	04/21/2023	4,148.5000	EXERCISE	75	75				
	41		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/25/2023	4,093.2500	04/25/2023	4,120.0000	EXERCISE	54,838	54,838				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/25/2023	4,156.0000	04/25/2023	4,120.0000	EXERCISE	(45,000)	(45,000)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/17/2023	4,178.0000	04/25/2023	4,120.0000	EXERCISE	(2,900)	(2,900)				
	51		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/26/2023	4,151.0000	04/26/2023	4,071.5000	EXERCISE	(202,725)	(202,725)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/20/2023	4,157.5000	04/26/2023	4,071.5000	EXERCISE	(8,600)	(8,600)				
	42		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/20/2023	4,157.5000	04/26/2023	4,071.5000	EXERCISE	(180,600)	(180,600)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/17/2023	4,178.0000	04/26/2023	4,071.5000	EXERCISE	(10,650)	(10,650)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/17/2023	4,178.0000	04/26/2023	4,072.0000	EXERCISE	(63,600)	(63,600)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/17/2023	4,178.0000	04/26/2023	4,072.0000	EXERCISE	(21,200)	(21,200)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/18/2023	4,181.0000	04/26/2023	4,072.0000	EXERCISE	(43,600)	(43,600)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/18/2023	4,181.0000	04/26/2023	4,071.0000	EXERCISE	(49,500)	(49,500)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/18/2023	4,181.0000	04/26/2023	4,071.0000	EXERCISE	(5,500)	(5,500)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/26/2023	4,093.2500	04/26/2023	4,071.0000	EXERCISE	(8,900)	(8,900)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/26/2023	4,093.2500	04/26/2023	4,071.2500	EXERCISE	(5,500)	(5,500)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/26/2023	4,112.7500	04/26/2023	4,071.2500	EXERCISE	(8,300)	(8,300)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/26/2023	4,112.7500	04/26/2023	4,071.2500	EXERCISE	(18,675)	(18,675)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/19/2023	4,176.2500	04/26/2023	4,071.7500	EXERCISE	(41,800)	(41,800)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/19/2023	4,176.2500	04/26/2023	4,072.2500	EXERCISE	(20,800)	(20,800)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/26/2023	4,097.7500	04/26/2023	4,072.2500	EXERCISE	(3,825)	(3,825)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/26/2023	4,097.7500	04/26/2023	4,071.7500	EXERCISE	(3,900)	(3,900)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/28/2023	4,192.5000	04/28/2023	4,147.7500	EXERCISE	(8,950)	(8,950)				
	41		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/20/2023	4,157.5000	05/01/2023	4,185.0000	EXERCISE	56,375	56,375				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/20/2023	4,157.5000	05/01/2023	4,183.5000	EXERCISE	18,200	18,200				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/01/2023	4,198.0000	05/01/2023	4,183.5000	EXERCISE	(7,975)	(7,975)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/01/2023	4,187.7500	05/01/2023	4,183.5000	EXERCISE	(1,700)	(1,700)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/24/2023	4,147.2500	05/01/2023	4,183.5000	EXERCISE	1,813	1,813				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/02/2023	4,138.5000	05/02/2023	4,136.2500	EXERCISE	(2,700)	(2,700)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/24/2023	4,147.2500	05/02/2023	4,136.2500	EXERCISE	(8,250)	(8,250)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/02/2023	4,181.5000	05/02/2023	4,136.2500	EXERCISE	(15,838)	(15,838)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/02/2023	4,181.5000	05/02/2023	4,136.0000	EXERCISE	(9,100)	(9,100)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/02/2023	4,182.0000	05/02/2023	4,136.0000	EXERCISE	(4,600)	(4,600)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/03/2023	4,115.5000	05/03/2023	4,107.5000	EXERCISE	(3,200)	(3,200)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/03/2023	4,115.5000	05/03/2023	4,107.5000	EXERCISE	(2,800)	(2,800)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/03/2023	4,114.7500	05/03/2023	4,107.5000	EXERCISE	(1,813)	(1,813)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/03/2023	4,114.0000	05/03/2023	4,107.5000	EXERCISE	(1,300)	(1,300)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/03/2023	4,114.0000	05/03/2023	4,107.5000	EXERCISE	(325)	(325)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/03/2023	4,114.0000	05/03/2023	4,116.2500	EXERCISE	225	225				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/03/2023	4,115.0000	05/03/2023	4,116.2500	EXERCISE	188	188				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/03/2023	4,115.2500	05/03/2023	4,116.2500	EXERCISE	150	150				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/03/2023	4,116.0000	05/03/2023	4,116.2500	EXERCISE	38	38				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/03/2023	4,114.5000	05/03/2023	4,116.2500	EXERCISE	175	175				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/03/2023	4,114.7500	05/03/2023	4,116.2500	EXERCISE	150	150				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/03/2023	4,115.2500	05/03/2023	4,116.2500	EXERCISE	50	50				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/03/2023	4,115.2500	05/03/2023	4,116.0000	EXERCISE	38	38				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/03/2023	4,114.2500	05/03/2023	4,116.0000	EXERCISE	88	88				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/03/2023	4,114.5000	05/03/2023	4,116.0000	EXERCISE	75	75				
	49		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/04/2023	4,160.2500	05/04/2023	4,076.7500	EXERCISE	(204,575)	(204,575)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/04/2023	4,095.7500	05/04/2023	4,076.7500	EXERCISE	(5,700)	(5,700)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/04/2023	4,095.7500	05/04/2023	4,081.5000	EXERCISE	(9,263)	(9,263)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/04/2023	4,154.0000	05/04/2023	4,081.5000	EXERCISE	(29,000)	(29,000)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/24/2023	4,147.2500	05/04/2023	4,081.5000	EXERCISE	(9,863)	(9,863)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/24/2023	4,147.2500	05/04/2023	4,065.7500	EXERCISE	(16,300)	(16,300)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/04/2023	4,064.5000	05/04/2023	4,065.7500	EXERCISE	375	375				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/05/2023	4,149.5000	05/05/2023	4,153.7500	EXERCISE	4,038	4,038				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/05/2023	4,151.5000	05/05/2023	4,153.7500	EXERCISE	1,463	1,463				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/05/2023	4,151.5000	05/05/2023	4,085.7500	EXERCISE	(3,288)	(3,288)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/05/2023	4,151.2500	05/05/2023	4,085.7500	EXERCISE	(42,575)	(42,575)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/05/2023	4,151.2500	05/05/2023	4,085.7500	EXERCISE	(29,475)	(29,475)				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/08/2023	4,153.0000	05/08/2023	4,152.5000	EXERCISE	(800)	(800)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/24/2023	4,160.2500	05/08/2023	4,152.5000	EXERCISE	(6,975)	(6,975)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/27/2023	4,083.2500	05/08/2023	4,152.5000	EXERCISE	17,313	17,313				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/27/2023	4,140.5000	05/08/2023	4,152.5000	EXERCISE	3,000	3,000				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/08/2023	4,147.0000	05/08/2023	4,152.5000	EXERCISE	1,375	1,375				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/09/2023	4,133.0000	05/09/2023	4,134.0000	EXERCISE	1,800	1,800				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/09/2023	4,135.2500	05/09/2023	4,134.0000	EXERCISE	(750)	(750)				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/09/2023	4,135.2500	05/09/2023	4,133.0000	EXERCISE	(2,588)	(2,588)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/09/2023	4,133.2500	05/09/2023	4,133.0000	EXERCISE	(50)	(50)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/09/2023	4,133.2500	05/09/2023	4,139.2500	EXERCISE	1,500	1,500				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/09/2023	4,135.5000	05/09/2023	4,139.2500	EXERCISE	1,500	1,500				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/09/2023	4,150.5000	05/09/2023	4,139.2500	EXERCISE	(3,375)	(3,375)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/09/2023	4,150.5000	05/09/2023	4,140.5000	EXERCISE	(1,000)	(1,000)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/09/2023	4,150.7500	05/09/2023	4,140.5000	EXERCISE	(3,075)	(3,075)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/09/2023	4,150.5000	05/09/2023	4,140.5000	EXERCISE	(2,000)	(2,000)				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/10/2023	4,153.0000	05/10/2023	4,153.5000	EXERCISE	650	650				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/27/2023	4,153.2500	05/10/2023	4,153.5000	EXERCISE	288	288				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/28/2023	4,192.5000	05/10/2023	4,153.5000	EXERCISE	(27,300)	(27,300)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
				Description of Item(s) Hedged, Used For Income Generation or Replicated											16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description		Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	04/28/2023	4,192.5000	05/10/2023	4,117.7500	EXERCISE	(33,638)	(33,638)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/10/2023	4,139.7500	05/10/2023	4,117.7500	EXERCISE	(13,200)	(13,200)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/10/2023	4,139.7500	05/10/2023	4,133.7500	EXERCISE	(1,800)	(1,800)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/10/2023	4,117.7500	05/10/2023	4,133.7500	EXERCISE	9,600	9,600				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/10/2023	4,117.7500	05/10/2023	4,121.2500	EXERCISE	175	175				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/03/2023	4,115.5000	05/10/2023	4,121.2500	EXERCISE	2,300	2,300				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/03/2023	4,115.7500	05/10/2023	4,121.2500	EXERCISE	550	550				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/11/2023	4,151.5000	05/11/2023	4,143.7500	EXERCISE	(11,238)	(11,238)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/05/2023	4,151.7500	05/11/2023	4,143.7500	EXERCISE	(8,400)	(8,400)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/05/2023	4,151.7500	05/11/2023	4,143.7500	EXERCISE	(800)	(800)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/03/2023	4,140.5000	05/11/2023	4,143.7500	EXERCISE	2,600	2,600				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/03/2023	4,116.0000	05/11/2023	4,143.7500	EXERCISE	20,813	20,813				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/05/2023	4,152.0000	05/11/2023	4,143.7500	EXERCISE	(6,188)	(6,188)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/03/2023	4,115.7500	05/11/2023	4,143.7500	EXERCISE	1,400	1,400				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/03/2023	4,115.7500	05/11/2023	4,127.2500	EXERCISE	7,475	7,475				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/05/2023	4,151.5000	05/11/2023	4,127.2500	EXERCISE	(10,913)	(10,913)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/05/2023	4,151.5000	05/11/2023	4,124.0000	EXERCISE	(6,875)	(6,875)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/03/2023	4,115.7500	05/11/2023	4,124.0000	EXERCISE	4,125	4,125				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/03/2023	4,115.7500	05/11/2023	4,136.0000	EXERCISE	3,038	3,038				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/05/2023	4,151.7500	05/11/2023	4,136.0000	EXERCISE	(7,088)	(7,088)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/05/2023	4,151.7500	05/11/2023	4,139.5000	EXERCISE	(613)	(613)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/05/2023	4,152.2500	05/11/2023	4,139.5000	EXERCISE	(5,738)	(5,738)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/03/2023	4,116.0000	05/11/2023	4,144.2500	EXERCISE	7,063	7,063				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/03/2023	4,116.0000	05/11/2023	4,158.5000	EXERCISE	4,250	4,250				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/05/2023	4,152.0000	05/11/2023	4,158.5000	EXERCISE	975	975				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/05/2023	4,152.0000	05/11/2023	4,144.0000	EXERCISE	(1,600)	(1,600)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/11/2023	4,152.2500	05/11/2023	4,144.0000	EXERCISE	(1,238)	(1,238)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/09/2023	4,150.7500	05/11/2023	4,144.0000	EXERCISE	(338)	(338)				
	72		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/12/2023	4,137.1800	05/12/2023	4,118.2500	EXERCISE	(68,148)	(68,148)				
	71		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/12/2023	4,137.1800	05/12/2023	4,137.0000	EXERCISE	(639)	(639)				
	57		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/12/2023	4,137.1800	05/12/2023	4,118.0000	EXERCISE	(54,663)	(54,663)				
	55		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/12/2023	4,137.1800	05/12/2023	4,118.5000	EXERCISE	(51,370)	(51,370)				
	51		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/12/2023	4,137.1800	05/12/2023	4,118.2500	EXERCISE	(48,272)	(48,272)				
	49		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/12/2023	4,137.1800	05/12/2023	4,118.0000	EXERCISE	(46,991)	(46,991)				
	43		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/12/2023	4,137.1800	05/12/2023	4,118.5000	EXERCISE	(40,162)	(40,162)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/12/2023	4,137.1800	05/12/2023	4,130.5000	EXERCISE	(668)	(668)				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/12/2023	4,137.2500	05/12/2023	4,130.5000	EXERCISE	(10,800)	(10,800)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/12/2023	4,137.2500	05/12/2023	4,136.7500	EXERCISE	(350)	(350)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/12/2023	4,137.0000	05/12/2023	4,136.7500	EXERCISE	(125)	(125)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/12/2023	4,137.0000	05/12/2023	4,137.0000	EXPIRATION						
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/12/2023	4,137.0000	05/12/2023	4,137.2500	EXERCISE	125	125				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/12/2023	4,137.0000	05/12/2023	4,153.0000	EXERCISE	2,400	2,400				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/15/2023	4,137.2500	05/15/2023	4,148.0000	EXERCISE	16,663	16,663				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/15/2023	4,131.0000	05/15/2023	4,148.0000	EXERCISE	19,550	19,550				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/15/2023	4,131.0000	05/15/2023	4,148.0000	EXERCISE	17,850	17,850				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/09/2023	4,150.7500	05/15/2023	4,148.0000	EXERCISE	(2,338)	(2,338)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/15/2023	4,131.2500	05/15/2023	4,148.0000	EXERCISE	6,700	6,700				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/09/2023	4,150.7500	05/15/2023	4,148.0000	EXERCISE	(688)	(688)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/15/2023	4,131.2500	05/15/2023	4,148.0000	EXERCISE	838	838				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/16/2023	4,145.5000	05/16/2023	4,123.0000	EXERCISE	(29,250)	(29,250)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/16/2023	4,145.5000	05/16/2023	4,123.0000	EXERCISE	(21,375)	(21,375)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/12/2023	4,137.2500	05/16/2023	4,123.0000	EXERCISE	(8,550)	(8,550)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/17/2023	4,131.5000	05/17/2023	4,132.7500	EXERCISE	1,000	1,000				
	100		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/18/2023	4,182.0000	05/18/2023	4,211.5000	EXERCISE	147,500	147,500				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/18/2023	4,192.5000	05/18/2023	4,211.5000	EXERCISE	15,200	15,200				
	42		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/18/2023	4,192.5000	05/18/2023	4,134.0000	EXERCISE	(122,850)	(122,850)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/18/2023	4,192.7500	05/18/2023	4,134.0000	EXERCISE	(26,438)	(26,438)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/18/2023	4,192.7500	05/18/2023	4,133.0000	EXERCISE	(41,825)	(41,825)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/18/2023	4,192.7500	05/18/2023	4,168.7500	EXERCISE	(16,800)	(16,800)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/18/2023	4,192.7500	05/18/2023	4,168.7500	EXERCISE	(4,800)	(4,800)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/18/2023	4,187.2500	05/18/2023	4,168.7500	EXERCISE	(9,250)	(9,250)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/18/2023	4,187.2500	05/18/2023	4,123.0000	EXERCISE	(3,213)	(3,213)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/18/2023	4,190.0000	05/18/2023	4,123.0000	EXERCISE	(26,800)	(26,800)				
	125		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/19/2023	4,204.2300	05/19/2023	4,170.2500	EXERCISE	(212,375)	(212,375)				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/19/2023	4,204.2300	05/19/2023	4,137.5000	EXERCISE	(116,778)	(116,778)				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/19/2023	4,204.2300	05/19/2023	4,132.7500	EXERCISE	(82,202)	(82,202)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/19/2023	4,204.2300	05/19/2023	4,222.0000	EXERCISE	15,993	15,993				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/19/2023	4,204.2300	05/19/2023	4,135.2500	EXERCISE	(41,388)	(41,388)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/19/2023	4,204.2300	05/19/2023	4,201.5000	EXERCISE	(1,502)	(1,502)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/19/2023	4,204.2300	05/19/2023	4,205.0000	EXERCISE	385	385				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/19/2023	4,204.2300	05/19/2023	4,213.2500	EXERCISE	3,608	3,608				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/19/2023	4,204.2300	05/19/2023	4,221.5000	EXERCISE	4,318	4,318				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/19/2023	4,204.2300	05/19/2023	4,134.0000	EXERCISE	(7,023)	(7,023)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/19/2023	4,204.2300	05/19/2023	4,213.5000	EXERCISE	464	464				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/22/2023	4,202.2500	05/22/2023	4,205.0000	EXERCISE	2,613	2,613				
	59		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/19/2023	4,204.2300	05/23/2023	4,191.5000	EXERCISE	(37,554)	(37,554)				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/19/2023	4,204.2300	05/23/2023	4,193.7500	EXERCISE	(16,768)	(16,768)				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/19/2023	4,204.2300	05/23/2023	4,193.7500	EXERCISE	(14,148)	(14,148)				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/19/2023	4,204.2300	05/23/2023	4,194.0000	EXERCISE	(13,811)	(13,811)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/19/2023	4,204.2300	05/23/2023	4,193.5000	EXERCISE	(2,146)	(2,146)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/23/2023	4,216.5000	05/23/2023	4,193.5000	EXERCISE	(6,900)	(6,900)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/23/2023	4,216.5000	05/23/2023	4,194.0000	EXERCISE	(9,000)	(9,000)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/23/2023	4,216.5000	05/23/2023	4,159.0000	EXERCISE	(17,250)	(17,250)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/23/2023	4,216.5000	05/23/2023	4,192.7500	EXERCISE	(3,563)	(3,563)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/23/2023	4,216.5000	05/23/2023	4,192.7500	EXERCISE	(3,563)	(3,563)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/23/2023	4,216.5000	05/23/2023	4,193.5000	EXERCISE	(4,600)	(4,600)				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/24/2023	4,122.2500	05/24/2023	4,130.7500	EXERCISE	11,475	11,475				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/24/2023	4,122.2500	05/24/2023	4,126.0000	EXERCISE	4,500	4,500				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/24/2023	4,122.2500	05/24/2023	4,126.0000	EXERCISE	2,438	2,438				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/24/2023	4,129.2500	05/24/2023	4,126.0000	EXERCISE	(1,625)	(1,625)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/24/2023	4,129.2500	05/24/2023	4,126.5000	EXERCISE	(2,338)	(2,338)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/24/2023	4,129.2500	05/24/2023	4,121.5000	EXERCISE	(3,488)	(3,488)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/24/2023	4,129.5000	05/24/2023	4,121.5000	EXERCISE	(2,400)	(2,400)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/24/2023	4,129.5000	05/24/2023	4,126.7500	EXERCISE	(2,063)	(2,063)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/24/2023	4,129.5000	05/24/2023	4,130.5000	EXERCISE	100	100				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/24/2023	4,122.0000	05/24/2023	4,130.5000	EXERCISE	4,675	4,675				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/24/2023	4,122.0000	05/24/2023	4,126.5000	EXERCISE	1,125	1,125				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/24/2023	4,128.0000	05/24/2023	4,126.5000	EXERCISE	(450)	(450)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/24/2023	4,128.0000	05/24/2023	4,126.7500	EXERCISE	(500)	(500)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/24/2023	4,128.0000	05/24/2023	4,126.2500	EXERCISE	(88)	(88)				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/19/2023	4,204.2300	05/25/2023	4,159.5000	EXERCISE	(67,095)	(67,095)				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/19/2023	4,204.2300	05/25/2023	4,166.0000	EXERCISE	(57,345)	(57,345)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/19/2023	4,204.2300	05/25/2023	4,159.5000	EXERCISE	(31,311)	(31,311)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/25/2023	4,137.2500	05/25/2023	4,159.5000	EXERCISE	12,238	12,238				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/25/2023	4,137.2500	05/25/2023	4,160.0000	EXERCISE	18,200	18,200				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/25/2023	4,137.2500	05/25/2023	4,159.7500	EXERCISE	1,125	1,125				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/25/2023	4,142.2500	05/25/2023	4,159.7500	EXERCISE	11,375	11,375				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/25/2023	4,142.2500	05/25/2023	4,159.7500	EXERCISE	7,000	7,000				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/25/2023	4,142.2500	05/25/2023	4,160.0000	EXERCISE	3,550	3,550				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/25/2023	4,142.0000	05/25/2023	4,160.0000	EXERCISE	900	900				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/25/2023	4,142.0000	05/25/2023	4,165.7500	EXERCISE	2,375	2,375				
	67		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/26/2023	4,212.7500	05/26/2023	4,218.2500	EXERCISE	18,425	18,425				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/26/2023	4,212.7500	05/26/2023	4,218.2500	EXERCISE	6,875	6,875				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/26/2023	4,212.7500	05/26/2023	4,218.2500	EXERCISE	6,325	6,325				
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/26/2023	4,203.0000	05/26/2023	4,218.2500	EXERCISE	29,738	29,738				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/26/2023	4,215.7500	05/26/2023	4,218.2500	EXERCISE	1,500	1,500				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/26/2023	4,215.7500	05/26/2023	4,199.7500	EXERCISE	(18,400)	(18,400)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/26/2023	4,215.7500	05/26/2023	4,199.7500	EXERCISE	(16,800)	(16,800)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/26/2023	4,215.7500	05/26/2023	4,187.7500	EXERCISE	(12,600)	(12,600)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/26/2023	4,216.7500	05/26/2023	4,187.7500	EXERCISE	(30,450)	(30,450)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/26/2023	4,216.7500	05/26/2023	4,153.0000	EXERCISE	(15,938)	(15,938)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/26/2023	4,218.2500	05/26/2023	4,153.0000	EXERCISE	(58,725)	(58,725)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/26/2023	4,218.2500	05/26/2023	4,153.0000	EXERCISE	(26,100)	(26,100)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/26/2023	4,209.7500	05/26/2023	4,153.0000	EXERCISE	(34,050)	(34,050)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/26/2023	4,209.7500	05/26/2023	4,218.5000	EXERCISE	2,625	2,625				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/26/2023	4,218.5000	05/26/2023	4,218.5000	EXPIRATION						
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/26/2023	4,218.5000	05/26/2023	4,217.5000	EXERCISE	(350)	(350)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/26/2023	4,218.5000	05/26/2023	4,218.5000	EXPIRATION						
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/26/2023	4,215.0000	05/26/2023	4,218.5000	EXERCISE	175	175				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/26/2023	4,215.0000	05/26/2023	4,217.5000	EXERCISE	125	125				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/30/2023	4,216.5000	05/30/2023	4,214.5000	EXERCISE	(3,100)	(3,100)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/30/2023	4,216.5000	05/30/2023	4,214.7500	EXERCISE	(2,188)	(2,188)				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/30/2023	4,216.5000	05/30/2023	4,214.5000	EXERCISE	(2,300)	(2,300)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/30/2023	4,216.5000	05/30/2023	4,223.0000	EXERCISE	1,300	1,300				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/30/2023	4,216.5000	05/30/2023	4,223.0000	EXERCISE	4,875	4,875				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/30/2023	4,216.5000	05/30/2023	4,214.7500	EXERCISE	(1,400)	(1,400)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/30/2023	4,216.5000	05/30/2023	4,224.0000	EXERCISE	5,625	5,625				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/30/2023	4,217.2500	05/30/2023	4,223.0000	EXERCISE	3,163	3,163				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/30/2023	4,217.2500	05/30/2023	4,224.0000	EXERCISE	2,025	2,025				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/30/2023	4,217.2500	05/30/2023	4,224.0000	EXERCISE	1,350	1,350				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/30/2023	4,217.2500	05/30/2023	4,215.0000	EXERCISE	(450)	(450)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/30/2023	4,217.0000	05/30/2023	4,215.0000	EXERCISE	(300)	(300)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/30/2023	4,216.2500	05/30/2023	4,215.0000	EXERCISE	(63)	(63)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/30/2023	4,216.2500	05/30/2023	4,215.0000	EXERCISE	(63)	(63)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/30/2023	4,216.2500	05/30/2023	4,215.0000	EXERCISE	(63)	(63)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/30/2023	4,217.0000	05/30/2023	4,215.0000	EXERCISE	(100)	(100)				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/31/2023	4,180.0000	05/31/2023	4,177.5000	EXERCISE	(3,500)	(3,500)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/31/2023	4,180.0000	05/31/2023	4,186.5000	EXERCISE	6,825	6,825				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/31/2023	4,180.0000	05/31/2023	4,186.5000	EXERCISE	1,950	1,950				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/31/2023	4,180.0000	05/31/2023	4,191.5000	EXERCISE	14,950	14,950				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/31/2023	4,179.7500	05/31/2023	4,191.5000	EXERCISE	588	588				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/31/2023	4,179.7500	05/31/2023	4,191.5000	EXERCISE	12,338	12,338				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/31/2023	4,179.7500	05/31/2023	4,182.0000	EXERCISE	1,913	1,913				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/31/2023	4,179.7500	05/31/2023	4,191.2500	EXERCISE	575	575				
	44		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/01/2023	4,206.5000	06/01/2023	4,230.2500	EXERCISE	52,250	52,250				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/19/2023	4,204.2300	06/01/2023	4,230.2500	EXERCISE	2,602	2,602				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/19/2023	4,204.2300	06/01/2023	4,227.2500	EXERCISE	28,775	28,775				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/19/2023	4,217.5000	06/01/2023	4,227.2500	EXERCISE	7,800	7,800				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/22/2023	4,202.2500	06/01/2023	4,227.2500	EXERCISE	2,500	2,500				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/22/2023	4,202.2500	06/01/2023	4,196.2500	EXERCISE	(3,300)	(3,300)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/01/2023	4,237.7500	06/01/2023	4,196.2500	EXERCISE	(24,900)	(24,900)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/22/2023	4,202.2500	06/01/2023	4,196.2500	EXERCISE	(1,500)	(1,500)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/02/2023	4,288.5000	06/02/2023	4,289.5000	EXERCISE	950	950				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/02/2023	4,288.5000	06/02/2023	4,290.0000	EXERCISE	975	975				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/24/2023	4,129.5000	06/02/2023	4,290.0000	EXERCISE	48,150	48,150				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/24/2023	4,129.5000	06/02/2023	4,229.5000	EXERCISE	85,000	85,000				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/24/2023	4,129.5000	06/02/2023	4,290.0000	EXERCISE	32,100	32,100				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/02/2023	4,288.5000	06/02/2023	4,290.0000	EXERCISE	900	900				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/02/2023	4,288.5000	06/02/2023	4,289.2500	EXERCISE	450	450				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/02/2023	4,288.2500	06/02/2023	4,289.2500	EXERCISE	150	150				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/02/2023	4,288.2500	06/02/2023	4,289.5000	EXERCISE	625	625				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/22/2023	4,202.2500	06/02/2023	4,289.5000	EXERCISE	13,088	13,088				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/22/2023	4,202.2500	06/02/2023	4,289.2500	EXERCISE	39,150	39,150				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/02/2023	4,288.2500	06/02/2023	4,290.2500	EXERCISE	900	900				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/02/2023	4,288.2500	06/02/2023	4,289.7500	EXERCISE	225	225				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/02/2023	4,288.7500	06/02/2023	4,289.7500	EXERCISE	200	200				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/02/2023	4,288.7500	06/02/2023	4,289.7500	EXERCISE	200	200				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/22/2023	4,202.5000	06/02/2023	4,289.7500	EXERCISE	4,363	4,363				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/22/2023	4,202.5000	06/02/2023	4,290.2500	EXERCISE	13,163	13,163				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/02/2023	4,288.7500	06/02/2023	4,290.2500	EXERCISE	150	150				
	47		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/05/2023	4,300.2500	06/05/2023	4,281.0000	EXERCISE	(45,238)	(45,238)				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/05/2023	4,300.5000	06/05/2023	4,281.0000	EXERCISE	(29,250)	(29,250)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/05/2023	4,300.2500	06/05/2023	4,281.0000	EXERCISE	(18,288)	(18,288)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/05/2023	4,300.2500	06/05/2023	4,283.5000	EXERCISE	(5,025)	(5,025)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/05/2023	4,300.0000	06/05/2023	4,283.5000	EXERCISE	(4,950)	(4,950)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/05/2023	4,300.0000	06/05/2023	4,283.5000	EXERCISE	(3,300)	(3,300)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/05/2023	4,299.7500	06/05/2023	4,283.5000	EXERCISE	(1,625)	(1,625)				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/24/2023	4,129.5000	06/06/2023	4,279.0000	EXERCISE	224,250	224,250				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	05/04/2023	4,129.7500	06/06/2023	4,279.2500	EXERCISE	67,275	67,275				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/06/2023	4,290.2500	06/06/2023	4,279.2500	EXERCISE	(3,850)	(3,850)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/06/2023	4,290.2500	06/06/2023	4,280.7500	EXERCISE	(475)	(475)				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/07/2023	4,218.5000	06/07/2023	4,274.2500	EXERCISE	72,475	72,475				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/07/2023	4,291.0000	06/07/2023	4,274.2500	EXERCISE	(14,238)	(14,238)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/24/2023	4,165.0000	06/07/2023	4,274.2500	EXERCISE	81,938	81,938				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/26/2023	4,216.7500	06/07/2023	4,274.2500	EXERCISE	17,250	17,250				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/26/2023	4,217.0000	06/07/2023	4,274.2500	EXERCISE	11,450	11,450				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/24/2023	4,129.7500	06/07/2023	4,274.2500	EXERCISE	14,450	14,450				
	86		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/08/2023	4,298.0000	06/08/2023	4,296.0000	EXERCISE	(8,600)	(8,600)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/08/2023	4,298.0000	06/08/2023	4,273.7500	EXERCISE	(14,550)	(14,550)				
	99		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/09/2023	4,308.0000	06/09/2023	4,298.2500	EXERCISE	(48,263)	(48,263)				
	61		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/09/2023	4,308.0000	06/09/2023	4,298.2500	EXERCISE	(29,738)	(29,738)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/09/2023	4,293.0000	06/09/2023	4,298.2500	EXERCISE	5,250	5,250				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/09/2023	4,308.5000	06/09/2023	4,298.2500	EXERCISE	(10,250)	(10,250)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/09/2023	4,307.7500	06/09/2023	4,304.2500	EXERCISE	(2,975)	(2,975)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/09/2023	4,307.7500	06/09/2023	4,304.2500	EXERCISE	(2,975)	(2,975)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/09/2023	4,308.2500	06/09/2023	4,304.2500	EXERCISE	(800)	(800)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/09/2023	4,308.2500	06/09/2023	4,304.2500	EXERCISE	(200)	(200)				
	60		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/12/2023	4,300.5000	06/12/2023	4,304.7500	EXERCISE	12,750	12,750				
	54		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/30/2023	4,217.5000	06/12/2023	4,304.7500	EXERCISE	235,575	235,575				
	47		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/30/2023	4,217.2500	06/12/2023	4,304.7500	EXERCISE	205,625	205,625				
	42		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/31/2023	4,181.2500	06/12/2023	4,304.7500	EXERCISE	259,350	259,350				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/31/2023	4,181.2500	06/12/2023	4,304.7500	EXERCISE	24,700	24,700				
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/05/2023	4,300.5000	06/12/2023	4,304.7500	EXERCISE	8,288	8,288				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/09/2023	4,308.5000	06/12/2023	4,304.7500	EXERCISE	(5,063)	(5,063)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/30/2023	4,217.5000	06/12/2023	4,304.7500	EXERCISE	91,613	91,613				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/08/2023	4,298.0000	06/12/2023	4,304.7500	EXERCISE	7,088	7,088				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/31/2023	4,212.7500	06/12/2023	4,304.7500	EXERCISE	69,000	69,000				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/31/2023	4,181.5000	06/12/2023	4,304.7500	EXERCISE	80,113	80,113				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/26/2023	4,218.5000	06/12/2023	4,304.7500	EXERCISE	51,750	51,750				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/31/2023	4,180.0000	06/12/2023	4,304.7500	EXERCISE	68,613	68,613				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/31/2023	4,180.2500	06/12/2023	4,304.7500	EXERCISE	43,575	43,575				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/31/2023	4,212.5000	06/12/2023	4,304.7500	EXERCISE	9,225	9,225				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/31/2023	4,212.5000	06/12/2023	4,310.0000	EXERCISE	19,500	19,500				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	05/31/2023	4,180.2500	06/12/2023	4,310.0000	EXERCISE	25,950	25,950				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/16/2023	BAML -	06/09/2023	4,308.5000	06/12/2023	4,310.0000	EXERCISE	300	300				
	46		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/13/2023	4,416.5000	06/13/2023	4,419.0000	EXERCISE	5,750	5,750				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/13/2023	4,416.5000	06/13/2023	4,388.5000	EXERCISE	(19,600)	(19,600)				
	43		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/09/2023	4,342.1000	06/16/2023	4,478.2500	EXERCISE	292,723	292,723				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/09/2023	4,342.1000	06/16/2023	4,478.0000	EXERCISE	251,415	251,415				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/09/2023	4,342.1000	06/16/2023	4,454.2500	EXERCISE	201,870	201,870				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/09/2023	4,342.1000	06/16/2023	4,454.2500	EXERCISE	185,048	185,048				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/09/2023	4,342.1000	06/16/2023	4,453.7500	EXERCISE	161,893	161,893				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/09/2023	4,342.1000	06/16/2023	4,454.5000	EXERCISE	123,640	123,640				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/12/2023	4,349.9000	06/16/2023	4,454.5000	EXERCISE	31,380	31,380				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/12/2023	4,349.9000	06/16/2023	4,453.0000	EXERCISE	113,410	113,410				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/12/2023	4,349.9000	06/16/2023	4,454.5000	EXERCISE	109,830	109,830				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/12/2023	4,349.9000	06/16/2023	4,453.0000	EXERCISE	103,100	103,100				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/12/2023	4,349.9000	06/16/2023	4,453.2500	EXERCISE	77,513	77,513				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/12/2023	4,349.9000	06/16/2023	4,453.7500	EXERCISE	77,888	77,888				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/12/2023	4,349.9000	06/16/2023	4,453.2500	EXERCISE	72,345	72,345				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/12/2023	4,349.9000	06/16/2023	4,453.5000	EXERCISE	56,980	56,980				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/12/2023	4,349.9000	06/16/2023	4,454.0000	EXERCISE	5,205	5,205				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/16/2023	4,463.5000	06/16/2023	4,454.0000	EXERCISE	(4,750)	(4,750)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/16/2023	4,463.5000	06/16/2023	4,452.7500	EXERCISE	(5,375)	(5,375)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/16/2023	4,463.5000	06/16/2023	4,452.7500	EXERCISE	(4,838)	(4,838)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/16/2023	4,463.5000	06/16/2023	4,454.0000	EXERCISE	(3,325)	(3,325)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/16/2023	4,463.2500	06/16/2023	4,454.0000	EXERCISE	(925)	(925)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/16/2023	4,463.2500	06/16/2023	4,453.5000	EXERCISE	(3,413)	(3,413)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/16/2023	4,463.2500	06/16/2023	4,452.2500	EXERCISE	(2,200)	(2,200)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/16/2023	4,463.2500	06/16/2023	4,452.2500	EXERCISE	(1,100)	(1,100)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/16/2023	4,463.2500	06/16/2023	4,454.7500	EXERCISE	(850)	(850)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/16/2023	4,463.2500	06/16/2023	4,454.7500	EXERCISE	(850)	(850)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/16/2023	4,463.2500	06/16/2023	4,452.5000	EXERCISE	(538)	(538)				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/20/2023	4,434.5000	06/20/2023	4,426.0000	EXERCISE	(16,150)	(16,150)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/20/2023	4,434.5000	06/20/2023	4,426.0000	EXERCISE	(10,625)	(10,625)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/20/2023	4,434.2500	06/20/2023	4,426.0000	EXERCISE	(2,063)	(2,063)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/20/2023	4,434.2500	06/20/2023	4,426.0000	EXERCISE	(413)	(413)				
	110		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/12/2023	4,349.9000	06/21/2023	4,412.0000	EXERCISE	341,550	341,550				
	84		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/12/2023	4,349.9000	06/21/2023	4,412.0000	EXERCISE	260,820	260,820				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/21/2023	4,410.5000	06/21/2023	4,412.0000	EXERCISE	300	300				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/21/2023	4,410.5000	06/21/2023	4,411.0000	EXERCISE	725	725				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/21/2023	4,410.5000	06/21/2023	4,409.0000	EXERCISE	(1,575)	(1,575)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/21/2023	4,410.5000	06/21/2023	4,411.0000	EXERCISE	50	50				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/12/2023	4,349.9000	06/21/2023	4,411.0000	EXERCISE	42,770	42,770				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/12/2023	4,349.9000	06/21/2023	4,409.0000	EXERCISE	44,325	44,325				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/12/2023	4,349.9000	06/21/2023	4,407.5000	EXERCISE	5,760	5,760				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/21/2023	4,436.7500	06/21/2023	4,407.5000	EXERCISE	(16,088)	(16,088)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/21/2023	4,436.7500	06/21/2023	4,407.5000	EXERCISE	(16,088)	(16,088)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/21/2023	4,436.7500	06/21/2023	4,411.5000	EXERCISE	(1,263)	(1,263)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/12/2023	4,349.9500	06/21/2023	4,411.5000	EXERCISE	27,698	27,698				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/12/2023	4,349.9500	06/21/2023	4,411.5000	EXERCISE	21,543	21,543				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/21/2023	4,436.7500	06/21/2023	4,411.5000	EXERCISE	(1,263)	(1,263)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/21/2023	4,436.7500	06/21/2023	4,412.5000	EXERCISE	(8,488)	(8,488)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/21/2023	4,436.7500	06/21/2023	4,411.2500	EXERCISE	(7,650)	(7,650)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/12/2023	4,349.9500	06/21/2023	4,412.2500	EXERCISE	18,690	18,690				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/12/2023	4,349.9500	06/21/2023	4,407.7500	EXERCISE	8,670	8,670				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/12/2023	4,387.0000	06/21/2023	4,407.7500	EXERCISE	2,075	2,075				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/12/2023	4,387.0000	06/21/2023	4,411.2500	EXERCISE	6,063	6,063				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/12/2023	4,387.0000	06/21/2023	4,407.7500	EXERCISE	1,038	1,038				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/21/2023	4,408.0000	06/21/2023	4,407.7500	EXERCISE	(38)	(38)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/21/2023	4,408.0000	06/21/2023	4,412.5000	EXERCISE	450	450				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/12/2023	4,384.5000	06/21/2023	4,412.5000	EXERCISE	2,800	2,800				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/12/2023	4,384.5000	06/21/2023	4,412.2500	EXERCISE	2,775	2,775				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/23/2023	4,405.2500	06/23/2023	4,391.5000	EXERCISE	(8,250)	(8,250)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/27/2023	4,379.2500	06/27/2023	4,398.7500	EXERCISE	17,550	17,550				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/27/2023	4,379.5000	06/27/2023	4,398.7500	EXERCISE	12,513	12,513				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/27/2023	4,379.2500	06/27/2023	4,398.7500	EXERCISE	11,700	11,700				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/27/2023	4,419.0000	06/27/2023	4,398.7500	EXERCISE	(11,138)	(11,138)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/27/2023	4,379.5000	06/27/2023	4,398.7500	EXERCISE	5,775	5,775				
	47		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/28/2023	4,387.0000	06/28/2023	4,409.2500	EXERCISE	52,288	52,288				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/14/2023	4,432.0000	06/28/2023	4,409.2500	EXERCISE	(10,238)	(10,238)				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/14/2023	4,432.0000	06/28/2023	4,409.2500	EXERCISE	(37,538)	(37,538)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/14/2023	4,419.2500	06/28/2023	4,409.2500	EXERCISE	(6,500)	(6,500)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/14/2023	4,419.2500	06/28/2023	4,415.2500	EXERCISE	(2,200)	(2,200)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/13/2023	4,416.5000	06/28/2023	4,415.2500	EXERCISE	(625)	(625)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/14/2023	4,413.5000	06/28/2023	4,415.2500	EXERCISE	263	263				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/28/2023	4,407.7500	06/28/2023	4,415.2500	EXERCISE	375	375				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/28/2023	4,407.7500	06/28/2023	4,409.5000	EXERCISE	88	88				
	64		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/14/2023	4,432.0000	06/30/2023	4,483.7500	EXERCISE	165,600	165,600				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/14/2023	4,432.0000	06/30/2023	4,483.7500	EXERCISE	43,988	43,988				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/15/2023	4,471.5000	06/30/2023	4,483.7500	EXERCISE	22,663	22,663				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/15/2023	4,472.0000	06/30/2023	4,483.7500	EXERCISE	5,288	5,288				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/15/2023	4,472.0000	06/30/2023	4,484.0000	EXERCISE	13,200	13,200				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/15/2023	4,471.5000	06/30/2023	4,484.0000	EXERCISE	5,000	5,000				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/15/2023	4,471.5000	06/30/2023	4,484.0000	EXERCISE	5,000	5,000				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/15/2023	4,472.0000	06/30/2023	4,484.0000	EXERCISE	9,000	9,000				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/30/2023	4,471.7500	06/30/2023	4,483.2500	EXERCISE	6,900	6,900				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/15/2023	4,471.7500	06/30/2023	4,483.2500	EXERCISE	5,750	5,750				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/15/2023	4,471.7500	06/30/2023	4,483.5000	EXERCISE	1,175	1,175				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/14/2023	4,432.2500	06/30/2023	4,483.5000	EXERCISE	25,625	25,625				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/14/2023	4,432.2500	06/30/2023	4,483.5000	EXERCISE	15,375	15,375				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/14/2023	4,432.2500	06/30/2023	4,483.2500	EXERCISE	10,200	10,200				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/15/2023	4,419.5000	06/30/2023	4,483.2500	EXERCISE	25,500	25,500				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/14/2023	4,432.0000	06/30/2023	4,483.2500	EXERCISE	12,813	12,813				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/14/2023	4,432.0000	06/30/2023	4,483.5000	EXERCISE	2,575	2,575				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/20/2023	4,434.5000	06/30/2023	4,483.5000	EXERCISE	12,250	12,250				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/15/2023	4,472.2500	06/30/2023	4,483.5000	EXERCISE	2,250	2,250				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/15/2023	4,472.2500	06/30/2023	4,483.5000	EXERCISE	563	563				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/15/2023	4,472.2500	06/30/2023	4,483.0000	EXERCISE	538	538				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/15/2023	4,472.2500	06/30/2023	4,484.2500	EXERCISE	600	600				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/05/2023	4,490.0000	07/05/2023	4,484.2500	EXERCISE	(9,775)	(9,775)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/20/2023	4,436.5000	07/05/2023	4,484.2500	EXERCISE	59,688	59,688				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/20/2023	4,436.5000	07/05/2023	4,483.5000	EXERCISE	4,700	4,700				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/20/2023	4,434.5000	07/05/2023	4,483.5000	EXERCISE	56,350	56,350				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/20/2023	4,436.5000	07/05/2023	4,483.5000	EXERCISE	25,850	25,850				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/20/2023	4,434.7500	07/05/2023	4,483.5000	EXERCISE	2,438	2,438				
	58		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/06/2023	4,446.5000	07/06/2023	4,422.5000	EXERCISE	(69,600)	(69,600)				
	46		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/20/2023	4,437.7500	07/06/2023	4,422.5000	EXERCISE	(35,075)	(35,075)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/20/2023	4,437.7500	07/06/2023	4,422.5000	EXERCISE	(3,813)	(3,813)				
	41		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/06/2023	4,446.5000	07/06/2023	4,422.5000	EXERCISE	(49,200)	(49,200)				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/20/2023	4,437.7500	07/06/2023	4,422.5000	EXERCISE	(27,450)	(27,450)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/06/2023	4,447.5000	07/06/2023	4,422.5000	EXERCISE	(16,250)	(16,250)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/06/2023	4,447.5000	07/06/2023	4,421.5000	EXERCISE	(16,900)	(16,900)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/06/2023	4,446.2500	07/06/2023	4,421.5000	EXERCISE	(19,800)	(19,800)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/06/2023	4,446.2500	07/06/2023	4,421.5000	EXERCISE	(2,475)	(2,475)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/06/2023	4,447.7500	07/06/2023	4,421.5000	EXERCISE	(22,313)	(22,313)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/20/2023	4,438.2500	07/06/2023	4,421.5000	EXERCISE	(7,538)	(7,538)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/20/2023	4,438.2500	07/06/2023	4,421.7500	EXERCISE	(5,775)	(5,775)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/06/2023	4,447.5000	07/06/2023	4,421.7500	EXERCISE	(20,600)	(20,600)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/06/2023	4,447.7500	07/06/2023	4,422.0000	EXERCISE	(16,738)	(16,738)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/06/2023	4,447.7500	07/06/2023	4,421.7500	EXERCISE	(3,900)	(3,900)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/06/2023	4,477.2500	07/06/2023	4,421.7500	EXERCISE	(16,650)	(16,650)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/06/2023	4,446.2500	07/06/2023	4,421.7500	EXERCISE	(1,225)	(1,225)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/06/2023	4,446.2500	07/06/2023	4,422.7500	EXERCISE	(4,700)	(4,700)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/20/2023	4,437.0000	07/06/2023	4,422.7500	EXERCISE	(2,850)	(2,850)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/20/2023	4,437.0000	07/06/2023	4,422.7500	EXERCISE	(713)	(713)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/20/2023	4,437.0000	07/06/2023	4,422.7500	EXERCISE	(2,138)	(2,138)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/20/2023	4,437.5000	07/06/2023	4,422.7500	EXERCISE	(2,213)	(2,213)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/20/2023	4,437.5000	07/06/2023	4,422.0000	EXERCISE	(775)	(775)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/20/2023	4,437.2500	07/06/2023	4,422.0000	EXERCISE	(1,525)	(1,525)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/20/2023	4,437.5000	07/06/2023	4,422.0000	EXERCISE	(775)	(775)				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/07/2023	4,438.2500	07/07/2023	4,436.5000	EXERCISE	(3,063)	(3,063)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/07/2023	4,473.7500	07/07/2023	4,436.5000	EXERCISE	(29,800)	(29,800)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/07/2023	4,473.7500	07/07/2023	4,449.2500	EXERCISE	(20,825)	(20,825)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/20/2023	4,451.5000	07/07/2023	4,449.2500	EXERCISE	(1,913)	(1,913)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/20/2023	4,451.5000	07/07/2023	4,436.5000	EXERCISE	(4,500)	(4,500)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/07/2023	4,472.2500	07/07/2023	4,436.5000	EXERCISE	(37,538)	(37,538)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/07/2023	4,468.7500	07/07/2023	4,436.5000	EXERCISE	(8,063)	(8,063)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/07/2023	4,468.7500	07/07/2023	4,436.2500	EXERCISE	(17,875)	(17,875)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/20/2023	4,451.2500	07/07/2023	4,436.2500	EXERCISE	(750)	(750)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/20/2023	4,451.2500	07/07/2023	4,436.7500	EXERCISE	(7,975)	(7,975)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/20/2023	4,451.2500	07/07/2023	4,436.2500	EXERCISE	(1,500)	(1,500)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/22/2023	4,410.5000	07/07/2023	4,436.2500	EXERCISE	10,300	10,300				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/22/2023	4,410.5000	07/07/2023	4,436.7500	EXERCISE	3,938	3,938				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/20/2023	4,438.2500	07/07/2023	4,436.7500	EXERCISE	(375)	(375)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/20/2023	4,438.2500	07/07/2023	4,437.0000	EXERCISE	(250)	(250)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/22/2023	4,423.5000	07/07/2023	4,437.0000	EXERCISE	1,350	1,350				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/22/2023	4,423.5000	07/07/2023	4,437.0000	EXERCISE	675	675				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/22/2023	4,423.5000	07/07/2023	4,445.5000	EXERCISE	1,100	1,100				
	62		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/11/2023	4,471.0000	07/11/2023	4,471.2500	EXERCISE	775	775				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/11/2023	4,452.7500	07/11/2023	4,471.2500	EXERCISE	14,800	14,800				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/11/2023	4,452.7500	07/11/2023	4,471.5000	EXERCISE	4,688	4,688				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/11/2023	4,445.2500	07/11/2023	4,471.5000	EXERCISE	26,250	26,250				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/11/2023	4,445.7500	07/11/2023	4,471.5000	EXERCISE	18,025	18,025				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/11/2023	4,445.7500	07/11/2023	4,455.7500	EXERCISE	500	500				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/11/2023	4,446.0000	07/11/2023	4,455.7500	EXERCISE	6,338	6,338				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/11/2023	4,445.7500	07/11/2023	4,455.7500	EXERCISE	6,000	6,000				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/11/2023	4,446.0000	07/11/2023	4,455.7500	EXERCISE	4,875	4,875				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/11/2023	4,445.2500	07/11/2023	4,455.7500	EXERCISE	525	525				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/11/2023	4,445.2500	07/11/2023	4,456.0000	EXERCISE	4,300	4,300				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/11/2023	4,445.5000	07/11/2023	4,456.0000	EXERCISE	1,575	1,575				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/11/2023	4,445.5000	07/11/2023	4,456.0000	EXERCISE	525	525				
	50		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/22/2023	4,423.5000	07/12/2023	4,507.2500	EXERCISE	209,375	209,375				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/22/2023	4,423.5000	07/12/2023	4,507.2500	EXERCISE	150,750	150,750				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/22/2023	4,423.5000	07/12/2023	4,507.5000	EXERCISE	29,400	29,400				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/12/2023	4,472.7500	07/12/2023	4,507.5000	EXERCISE	20,850	20,850				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/12/2023	4,472.7500	07/12/2023	4,507.5000	EXERCISE	24,325	24,325				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/12/2023	4,472.7500	07/12/2023	4,507.0000	EXERCISE	8,563	8,563				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/23/2023	4,419.5000	07/12/2023	4,507.0000	EXERCISE	30,625	30,625				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/23/2023	4,419.5000	07/12/2023	4,507.0000	EXERCISE	21,875	21,875				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/23/2023	4,405.2500	07/12/2023	4,507.0000	EXERCISE	20,350	20,350				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/23/2023	4,405.2500	07/12/2023	4,506.7500	EXERCISE	5,075	5,075				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/12/2023	4,518.5000	07/12/2023	4,506.7500	EXERCISE	(1,175)	(1,175)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/12/2023	4,518.5000	07/12/2023	4,506.7500	EXERCISE	(1,175)	(1,175)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/12/2023	4,518.5000	07/12/2023	4,507.7500	EXERCISE	(538)	(538)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/13/2023	4,543.5000	07/13/2023	4,513.0000	EXERCISE	(33,550)	(33,550)				
	53		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/14/2023	4,370.2500	07/14/2023	4,546.7500	EXERCISE	467,725	467,725				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/26/2023	4,383.7500	07/14/2023	4,546.7500	EXERCISE	146,700	146,700				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/26/2023	4,383.7500	07/14/2023	4,546.7500	EXERCISE	268,950	268,950				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/27/2023	4,419.0000	07/14/2023	4,546.7500	EXERCISE	185,238	185,238				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/27/2023	4,419.0000	07/14/2023	4,547.2500	EXERCISE	121,838	121,838				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/14/2023	4,536.5000	07/14/2023	4,547.2500	EXERCISE	3,225	3,225				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/14/2023	4,536.5000	07/14/2023	4,547.0000	EXERCISE	11,025	11,025				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/14/2023	4,536.5000	07/14/2023	4,547.2500	EXERCISE	1,075	1,075				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/26/2023	4,394.5000	07/14/2023	4,547.2500	EXERCISE	129,838	129,838				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/26/2023	4,394.5000	07/14/2023	4,547.5000	EXERCISE	38,250	38,250				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/26/2023	4,394.5000	07/14/2023	4,547.5000	EXERCISE	68,850	68,850				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/26/2023	4,394.5000	07/14/2023	4,547.5000	EXERCISE	76,500	76,500				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/23/2023	4,419.5000	07/14/2023	4,547.5000	EXERCISE	25,600	25,600				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/23/2023	4,419.5000	07/14/2023	4,547.7500	EXERCISE	70,538	70,538				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/26/2023	4,394.7500	07/14/2023	4,547.7500	EXERCISE	7,650	7,650				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/26/2023	4,394.7500	07/14/2023	4,547.0000	EXERCISE	22,838	22,838				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/26/2023	4,384.0000	07/14/2023	4,547.0000	EXERCISE	8,150	8,150				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/26/2023	4,394.7500	07/14/2023	4,547.7500	EXERCISE	7,650	7,650				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/17/2023	4,551.5000	07/17/2023	4,529.2500	EXERCISE	(34,488)	(34,488)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/17/2023	4,551.5000	07/17/2023	4,529.2500	EXERCISE	(3,338)	(3,338)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/27/2023	4,419.0000	07/17/2023	4,529.2500	EXERCISE	115,763	115,763				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/27/2023	4,419.0000	07/17/2023	4,529.5000	EXERCISE	49,725	49,725				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/18/2023	4,550.0000	07/18/2023	4,587.5000	EXERCISE	35,625	35,625				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/18/2023	4,550.5000	07/18/2023	4,587.5000	EXERCISE	11,100	11,100				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/18/2023	4,550.5000	07/18/2023	4,587.7500	EXERCISE	14,900	14,900				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/18/2023	4,574.2500	07/18/2023	4,587.7500	EXERCISE	9,450	9,450				
	58		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/29/2023	4,435.0000	07/19/2023	4,599.0000	EXERCISE	475,600	475,600				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/29/2023	4,435.0000	07/19/2023	4,599.5000	EXERCISE	172,725	172,725				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/29/2023	4,435.0000	07/19/2023	4,599.5000	EXERCISE	222,075	222,075				
	46		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/29/2023	4,435.0000	07/19/2023	4,599.0000	EXERCISE	377,200	377,200				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/19/2023	4,606.5000	07/19/2023	4,599.0000	EXERCISE	(375)	(375)				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/19/2023	4,606.5000	07/19/2023	4,599.5000	EXERCISE	(10,500)	(10,500)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/19/2023	4,605.5000	07/19/2023	4,599.5000	EXERCISE	(900)	(900)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/19/2023	4,605.5000	07/19/2023	4,590.7500	EXERCISE	(18,438)	(18,438)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/29/2023	4,427.7500	07/19/2023	4,585.0000	EXERCISE	110,075	110,075				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/29/2023	4,427.7500	07/19/2023	4,599.2500	EXERCISE	8,575	8,575				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/27/2023	4,419.0000	07/19/2023	4,599.2500	EXERCISE	45,063	45,063				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/29/2023	4,434.7500	07/19/2023	4,599.2500	EXERCISE	16,450	16,450				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/29/2023	4,434.7500	07/19/2023	4,599.2500	EXERCISE	24,675	24,675				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/19/2023	4,603.2500	07/19/2023	4,599.2500	EXERCISE	(600)	(600)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/19/2023	4,603.2500	07/19/2023	4,599.7500	EXERCISE	(350)	(350)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/29/2023	4,434.7500	07/19/2023	4,599.7500	EXERCISE	33,000	33,000				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/19/2023	4,434.5000	07/19/2023	4,599.7500	EXERCISE	16,525	16,525				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/29/2023	4,434.5000	07/19/2023	4,599.7500	EXERCISE	16,525	16,525				
	58		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/20/2023	4,567.5000	07/20/2023	4,575.2500	EXERCISE	22,475	22,475				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/20/2023	4,567.2500	07/20/2023	4,575.2500	EXERCISE	11,600	11,600				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/20/2023	4,567.2500	07/20/2023	4,575.2500	EXERCISE	10,400	10,400				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/20/2023	4,567.2500	07/20/2023	4,575.2500	EXERCISE	14,000	14,000				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/20/2023	4,567.2500	07/20/2023	4,576.5000	EXERCISE	8,788	8,788				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/20/2023	4,567.5000	07/20/2023	4,576.5000	EXERCISE	11,250	11,250				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/20/2023	4,567.5000	07/20/2023	4,580.2500	EXERCISE	15,938	15,938				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/03/2023	4,492.7500	07/20/2023	4,580.2500	EXERCISE	83,125	83,125				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/03/2023	4,492.7500	07/20/2023	4,572.2500	EXERCISE	43,725	43,725				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/29/2023	4,436.2500	07/20/2023	4,572.2500	EXERCISE	122,400	122,400				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/29/2023	4,436.2500	07/20/2023	4,572.2500	EXERCISE	54,400	54,400				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/29/2023	4,436.2500	07/20/2023	4,590.2500	EXERCISE	69,300	69,300				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/29/2023	4,435.0000	07/20/2023	4,590.2500	EXERCISE	108,675	108,675				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/03/2023	4,489.5000	07/20/2023	4,590.2500	EXERCISE	25,188	25,188				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/03/2023	4,489.5000	07/20/2023	4,585.5000	EXERCISE	38,400	38,400				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/10/2023	4,432.7500	07/20/2023	4,585.5000	EXERCISE	99,288	99,288				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/03/2023	4,489.5000	07/20/2023	4,585.5000	EXERCISE	14,400	14,400				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/03/2023	4,489.5000	07/20/2023	4,565.0000	EXERCISE	26,425	26,425				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/10/2023	4,432.5000	07/20/2023	4,565.0000	EXERCISE	66,250	66,250				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/29/2023	4,435.2500	07/20/2023	4,565.0000	EXERCISE	12,975	12,975				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	06/29/2023	4,435.2500	07/20/2023	4,586.0000	EXERCISE	52,763	52,763				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/20/2023	4,566.2500	07/20/2023	4,586.0000	EXERCISE	8,888	8,888				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/20/2023	4,566.2500	07/20/2023	4,586.0000	EXERCISE	988	988				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/20/2023	4,566.2500	07/20/2023	4,562.2500	EXERCISE	(1,400)	(1,400)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/20/2023	4,567.0000	07/20/2023	4,562.2500	EXERCISE	(1,900)	(1,900)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/20/2023	4,435.2500	07/20/2023	4,575.5000	EXERCISE	49,088	49,088				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/03/2023	4,489.7500	07/20/2023	4,575.5000	EXERCISE	30,013	30,013				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/20/2023	4,567.0000	07/20/2023	4,575.5000	EXERCISE	2,550	2,550				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/20/2023	4,566.7500	07/20/2023	4,575.5000	EXERCISE	1,750	1,750				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/20/2023	4,566.7500	07/20/2023	4,590.0000	EXERCISE	4,650	4,650				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/10/2023	4,446.0000	07/20/2023	4,590.0000	EXERCISE	14,400	14,400				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/20/2023	4,566.5000	07/20/2023	4,590.0000	EXERCISE	2,350	2,350				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/20/2023	4,566.5000	07/20/2023	4,590.0000	EXERCISE	1,175	1,175				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/21/2023	4,563.7500	07/21/2023	4,571.0000	EXERCISE	7,975	7,975				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/21/2023	4,563.5000	07/21/2023	4,571.0000	EXERCISE	4,500	4,500				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/21/2023	4,563.5000	07/21/2023	4,571.0000	EXERCISE	3,000	3,000				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/21/2023	4,563.5000	07/21/2023	4,565.7500	EXERCISE	225	225				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/21/2023	4,563.7500	07/21/2023	4,565.7500	EXERCISE	400	400				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/21/2023	4,563.2500	07/21/2023	4,566.0000	EXERCISE	413	413				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/21/2023	4,563.2500	07/21/2023	4,566.0000	EXERCISE	413	413				
	50		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/13/2023	4,543.5000	07/24/2023	4,583.2500	EXERCISE	99,375	99,375				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/13/2023	4,543.5000	07/24/2023	4,582.7500	EXERCISE	33,363	33,363				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/10/2023	4,446.0000	07/24/2023	4,582.7500	EXERCISE	150,425	150,425				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/10/2023	4,446.0000	07/24/2023	4,583.2500	EXERCISE	150,975	150,975				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/11/2023	4,471.0000	07/24/2023	4,583.2500	EXERCISE	33,675	33,675				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/11/2023	4,471.0000	07/24/2023	4,582.7500	EXERCISE	145,275	145,275				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/24/2023	4,583.5000	07/24/2023	4,582.7500	EXERCISE	(38)	(38)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/24/2023	4,583.5000	07/24/2023	4,583.5000	EXPIRATION						
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/24/2023	4,583.5000	07/24/2023	4,585.0000	EXERCISE	150	150				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/24/2023	4,563.2500	07/24/2023	4,585.0000	EXERCISE	3,263	3,263				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/24/2023	4,563.2500	07/24/2023	4,583.5000	EXERCISE	2,025	2,025				
	69		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/25/2023	4,596.5000	07/25/2023	4,600.2500	EXERCISE	12,938	12,938				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/25/2023	4,596.5000	07/25/2023	4,596.0000	EXERCISE	(325)	(325)				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/13/2023	4,543.5000	07/25/2023	4,596.0000	EXERCISE	105,000	105,000				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/25/2023	4,582.2500	07/25/2023	4,596.0000	EXERCISE	5,500	5,500				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/25/2023	4,582.2500	07/25/2023	4,596.0000	EXERCISE	17,188	17,188				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/25/2023	4,582.2500	07/25/2023	4,596.0000	EXERCISE	20,625	20,625				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/25/2023	4,582.2500	07/25/2023	4,595.7500	EXERCISE	1,350	1,350				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/18/2023	4,584.0000	07/25/2023	4,595.7500	EXERCISE	15,275	15,275				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/18/2023	4,575.2500	07/25/2023	4,595.7500	EXERCISE	18,450	18,450				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/18/2023	4,575.2500	07/25/2023	4,595.7500	EXERCISE	5,125	5,125				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/18/2023	4,583.7500	07/25/2023	4,595.7500	EXERCISE	6,600	6,600				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/18/2023	4,574.2500	07/25/2023	4,595.7500	EXERCISE	8,600	8,600				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/25/2023	4,593.7500	07/25/2023	4,595.7500	EXERCISE	500	500				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/18/2023	4,583.7500	07/25/2023	4,595.7500	EXERCISE	2,400	2,400				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/26/2023	4,584.0000	07/26/2023	4,593.5000	EXERCISE	2,850	2,850				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/26/2023	4,583.7500	07/26/2023	4,593.5000	EXERCISE	2,438	2,438				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/27/2023	4,565.0000	07/27/2023	4,566.2500	EXERCISE	688	688				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/27/2023	4,566.2500	07/27/2023	4,566.2500	EXPIRATION						
	51		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/28/2023	4,606.2500	07/28/2023	4,605.5000	EXERCISE	(1,913)	(1,913)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/28/2023	4,606.2500	07/28/2023	4,570.7500	EXERCISE	(21,300)	(21,300)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/28/2023	4,606.2500	07/28/2023	4,570.7500	EXERCISE	(26,625)	(26,625)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/28/2023	4,606.0000	07/28/2023	4,570.7500	EXERCISE	(3,525)	(3,525)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/28/2023	4,606.0000	07/28/2023	4,605.2500	EXERCISE	(338)	(338)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/28/2023	4,606.0000	07/28/2023	4,605.2500	EXERCISE	(338)	(338)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/31/2023	4,616.5000	07/31/2023	4,613.0000	EXERCISE	(3,325)	(3,325)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/31/2023	4,616.2500	07/31/2023	4,613.0000	EXERCISE	(1,138)	(1,138)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/31/2023	4,605.5000	07/31/2023	4,613.0000	EXERCISE	1,500	1,500				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/31/2023	4,616.2500	07/31/2023	4,613.0000	EXERCISE	(488)	(488)				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/01/2023	4,584.0000	08/01/2023	4,598.0000	EXERCISE	25,900	25,900				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/01/2023	4,619.0000	08/01/2023	4,598.0000	EXERCISE	(31,500)	(31,500)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/01/2023	4,619.0000	08/01/2023	4,597.7500	EXERCISE	(5,313)	(5,313)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/18/2023	4,584.0000	08/01/2023	4,597.7500	EXERCISE	22,000	22,000				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/01/2023	4,597.7500	08/01/2023	4,597.7500	EXPIRATION						
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/01/2023	4,619.0000	08/01/2023	4,597.7500	EXERCISE	(8,500)	(8,500)				
	82		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/18/2023	4,586.7500	08/02/2023	4,538.5000	EXERCISE	(197,825)	(197,825)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/18/2023	4,586.7500	08/02/2023	4,541.0000	EXERCISE	(54,900)	(54,900)				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/18/2023	4,584.0000	08/02/2023	4,541.0000	EXERCISE	(79,550)	(79,550)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/18/2023	4,584.0000	08/02/2023	4,562.7500	EXERCISE	(20,188)	(20,188)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/18/2023	4,584.0000	08/02/2023	4,545.7500	EXERCISE	(28,688)	(28,688)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/18/2023	4,584.0000	08/02/2023	4,554.7500	EXERCISE	(13,163)	(13,163)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/02/2023	4,587.7500	08/02/2023	4,554.7500	EXERCISE	(9,900)	(9,900)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/02/2023	4,587.7500	08/02/2023	4,536.2500	EXERCISE	(15,450)	(15,450)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/18/2023	4,588.5000	08/02/2023	4,536.2500	EXERCISE	(13,063)	(13,063)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/02/2023	4,588.0000	08/02/2023	4,536.2500	EXERCISE	(7,763)	(7,763)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/03/2023	4,588.5000	08/03/2023	4,518.7500	EXERCISE	(62,775)	(62,775)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/03/2023	4,545.5000	08/03/2023	4,518.7500	EXERCISE	(16,050)	(16,050)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/03/2023	4,531.2500	08/03/2023	4,518.7500	EXERCISE	(3,125)	(3,125)				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/04/2023	4,499.2500	08/04/2023	4,514.2500	EXERCISE	25,500	25,500				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/04/2023	4,533.7500	08/04/2023	4,514.2500	EXERCISE	(1,950)	(1,950)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/04/2023	4,533.7500	08/04/2023	4,537.2500	EXERCISE	3,850	3,850				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/04/2023	4,544.0000	08/04/2023	4,537.2500	EXERCISE	(3,038)	(3,038)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/04/2023	4,544.0000	08/04/2023	4,503.7500	EXERCISE	(22,138)	(22,138)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/04/2023	4,525.7500	08/04/2023	4,503.7500	EXERCISE	(18,700)	(18,700)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/04/2023	4,525.7500	08/04/2023	4,499.5000	EXERCISE	(1,313)	(1,313)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/04/2023	4,548.0000	08/04/2023	4,499.5000	EXERCISE	(38,800)	(38,800)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/04/2023	4,549.5000	08/04/2023	4,499.5000	EXERCISE	(17,500)	(17,500)				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/07/2023	4,512.5000	08/07/2023	4,537.0000	EXERCISE	49,000	49,000				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/07/2023	4,512.7500	08/07/2023	4,537.0000	EXERCISE	10,913	10,913				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/08/2023	4,491.2500	08/08/2023	4,487.5000	EXERCISE	(7,500)	(7,500)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/08/2023	4,491.2500	08/08/2023	4,492.7500	EXERCISE	525	525				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/08/2023	4,530.7500	08/08/2023	4,492.7500	EXERCISE	(30,400)	(30,400)				
	58		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/09/2023	4,492.0000	08/09/2023	4,490.7500	EXERCISE	(3,625)	(3,625)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/21/2023	4,564.0000	08/09/2023	4,490.7500	EXERCISE	(73,250)	(73,250)				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/21/2023	4,564.0000	08/09/2023	4,507.0000	EXERCISE	(79,800)	(79,800)				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/21/2023	4,564.0000	08/09/2023	4,507.0000	EXERCISE	(76,950)	(76,950)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/21/2023	4,564.0000	08/09/2023	4,490.7500	EXERCISE	(62,263)	(62,263)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/27/2023	4,566.5000	08/09/2023	4,490.7500	EXERCISE	(75,750)	(75,750)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/27/2023	4,566.5000	08/09/2023	4,516.0000	EXERCISE	(55,550)	(55,550)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/09/2023	4,520.7500	08/09/2023	4,516.0000	EXERCISE	(3,563)	(3,563)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/09/2023	4,520.7500	08/09/2023	4,490.2500	EXERCISE	(12,200)	(12,200)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/09/2023	4,520.7500	08/09/2023	4,490.2500	EXERCISE	(33,550)	(33,550)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/21/2023	4,563.7500	08/09/2023	4,490.2500	EXERCISE	(14,700)	(14,700)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/21/2023	4,563.7500	08/09/2023	4,490.5000	EXERCISE	(51,275)	(51,275)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/27/2023	4,566.0000	08/09/2023	4,490.5000	EXERCISE	(11,325)	(11,325)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/27/2023	4,566.0000	08/09/2023	4,491.5000	EXERCISE	(37,250)	(37,250)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/21/2023	4,576.7500	08/09/2023	4,491.5000	EXERCISE	(29,838)	(29,838)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/21/2023	4,576.7500	08/09/2023	4,490.2500	EXERCISE	(21,625)	(21,625)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/27/2023	4,565.0000	08/09/2023	4,490.2500	EXERCISE	(33,638)	(33,638)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/27/2023	4,565.0000	08/09/2023	4,491.0000	EXERCISE	(7,400)	(7,400)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/27/2023	4,565.7500	08/09/2023	4,491.0000	EXERCISE	(41,113)	(41,113)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/27/2023	4,565.7500	08/09/2023	4,491.0000	EXERCISE	(3,738)	(3,738)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/27/2023	4,565.7500	08/09/2023	4,488.7500	EXERCISE	(38,500)	(38,500)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/27/2023	4,565.2500	08/09/2023	4,488.7500	EXERCISE	(11,475)	(11,475)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/27/2023	4,565.2500	08/09/2023	4,491.0000	EXERCISE	(22,275)	(22,275)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/27/2023	4,565.2500	08/09/2023	4,491.0000	EXERCISE	(25,988)	(25,988)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/09/2023	4,565.5000	08/09/2023	4,482.5000	EXERCISE	(29,050)	(29,050)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/27/2023	4,566.0000	08/09/2023	4,482.5000	EXERCISE	(20,875)	(20,875)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/27/2023	4,566.0000	08/09/2023	4,486.5000	EXERCISE	(7,950)	(7,950)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/09/2023	4,520.5000	08/09/2023	4,486.5000	EXERCISE	(11,900)	(11,900)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/09/2023	4,520.5000	08/09/2023	4,486.5000	EXERCISE	(1,700)	(1,700)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/09/2023	4,520.5000	08/09/2023	4,490.5000	EXERCISE	(7,500)	(7,500)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/18/2023	4,588.5000	08/09/2023	4,490.5000	EXERCISE	(19,600)	(19,600)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/09/2023	4,565.5000	08/09/2023	4,491.2500	EXERCISE	(14,850)	(14,850)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/27/2023	4,565.0000	08/09/2023	4,491.2500	EXERCISE	(11,063)	(11,063)				
	81		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/10/2023	4,566.5000	08/10/2023	4,484.0000	EXERCISE	(334,125)	(334,125)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/31/2023	4,616.5000	08/10/2023	4,484.0000	EXERCISE	(99,375)	(99,375)				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/31/2023	4,616.5000	08/10/2023	4,498.0000	EXERCISE	(154,050)	(154,050)				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/28/2023	4,611.2500	08/10/2023	4,498.0000	EXERCISE	(130,238)	(130,238)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/28/2023	4,611.2500	08/10/2023	4,498.2500	EXERCISE	(73,450)	(73,450)				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/28/2023	4,606.2500	08/10/2023	4,498.2500	EXERCISE	(189,000)	(189,000)				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/10/2023	4,549.7500	08/10/2023	4,498.0000	EXERCISE	(87,975)	(87,975)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/31/2023	4,616.5000	08/10/2023	4,498.0000	EXERCISE	(77,025)	(77,025)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/31/2023	4,616.5000	08/10/2023	4,483.7500	EXERCISE	(112,838)	(112,838)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/27/2023	4,566.5000	08/10/2023	4,483.7500	EXERCISE	(86,888)	(86,888)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/27/2023	4,566.5000	08/10/2023	4,486.5000	EXERCISE	(20,000)	(20,000)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/07/2023	4,512.7500	08/10/2023	4,486.5000	EXERCISE	(32,813)	(32,813)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/10/2023	4,498.7500	08/10/2023	4,486.5000	EXERCISE	(3,675)	(3,675)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/10/2023	4,498.7500	08/10/2023	4,484.2500	EXERCISE	(13,775)	(13,775)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/08/2023	4,530.7500	08/10/2023	4,484.2500	EXERCISE	(25,575)	(25,575)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/08/2023	4,530.7500	08/10/2023	4,498.2500	EXERCISE	(21,125)	(21,125)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/08/2023	4,530.7500	08/10/2023	4,498.2500	EXERCISE	(21,125)	(21,125)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/08/2023	4,530.7500	08/10/2023	4,487.0000	EXERCISE	(19,688)	(19,688)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/10/2023	4,535.2500	08/10/2023	4,487.0000	EXERCISE	(38,600)	(38,600)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/10/2023	4,535.2500	08/10/2023	4,498.5000	EXERCISE	(7,350)	(7,350)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/10/2023	4,498.7500	08/10/2023	4,498.5000	EXERCISE	(163)	(163)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/10/2023	4,498.7500	08/10/2023	4,496.7500	EXERCISE	(100)	(100)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/27/2023	4,595.7500	08/10/2023	4,496.7500	EXERCISE	(59,400)	(59,400)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/04/2023	4,549.5000	08/10/2023	4,496.7500	EXERCISE	(7,913)	(7,913)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/04/2023	4,549.5000	08/10/2023	4,496.7500	EXERCISE	(18,463)	(18,463)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/10/2023	4,498.5000	08/10/2023	4,496.7500	EXERCISE	(438)	(438)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/10/2023	4,498.5000	08/10/2023	4,498.5000	EXPIRATION						
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/10/2023	4,498.5000	08/10/2023	4,498.5000	EXPIRATION						
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/10/2023	4,498.5000	08/10/2023	4,499.0000	EXERCISE	75	75				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/28/2023	4,606.5000	08/10/2023	4,499.0000	EXERCISE	(5,375)	(5,375)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/28/2023	4,606.5000	08/10/2023	4,499.0000	EXERCISE	(10,750)	(10,750)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/28/2023	4,606.5000	08/10/2023	4,499.0000	EXERCISE	(5,375)	(5,375)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	07/28/2023	4,606.5000	08/10/2023	4,497.0000	EXERCISE	(5,475)	(5,475)				
	100		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/11/2023	4,480.2000	08/11/2023	4,477.5000	EXERCISE	(13,500)	(13,500)				
	76		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/11/2023	4,480.2000	08/11/2023	4,477.7500	EXERCISE	(9,310)	(9,310)				
	69		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/11/2023	4,480.2000	08/11/2023	4,477.5000	EXERCISE	(9,315)	(9,315)				
	54		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/11/2023	4,480.2000	08/11/2023	4,477.7500	EXERCISE	(6,615)	(6,615)				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/11/2023	4,480.2000	08/11/2023	4,475.5000	EXERCISE	(7,990)	(7,990)				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/11/2023	4,480.2000	08/11/2023	4,472.0000	EXERCISE	(13,120)	(13,120)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/11/2023	4,480.2000	08/11/2023	4,472.2500	EXERCISE	(398)	(398)				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/11/2023	4,479.5000	08/11/2023	4,472.2500	EXERCISE	(10,513)	(10,513)				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/11/2023	4,479.5000	08/11/2023	4,471.7500	EXERCISE	(10,075)	(10,075)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/11/2023	4,479.5000	08/11/2023	4,478.0000	EXERCISE	(1,650)	(1,650)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/11/2023	4,479.5000	08/11/2023	4,475.7500	EXERCISE	(3,750)	(3,750)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/11/2023	4,479.5000	08/11/2023	4,476.0000	EXERCISE	(2,975)	(2,975)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/11/2023	4,479.5000	08/11/2023	4,471.5000	EXERCISE	(5,600)	(5,600)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/11/2023	4,479.5000	08/11/2023	4,478.0000	EXERCISE	(900)	(900)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/11/2023	4,479.5000	08/11/2023	4,493.0000	EXERCISE	4,725	4,725				
	115		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/14/2023	4,480.2000	08/14/2023	4,502.7500	EXERCISE	129,663	129,663				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/14/2023	4,494.2500	08/14/2023	4,502.7500	EXERCISE	5,100	5,100				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/14/2023	4,494.2500	08/14/2023	4,493.5000	EXERCISE	(1,425)	(1,425)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/08/2023	4,530.7500	08/14/2023	4,493.5000	EXERCISE	(29,800)	(29,800)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/08/2023	4,530.7500	08/14/2023	4,483.7500	EXERCISE	(30,550)	(30,550)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/08/2023	4,530.7500	08/14/2023	4,493.2500	EXERCISE	(11,250)	(11,250)				
	61		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/15/2023	4,480.2000	08/15/2023	4,456.2500	EXERCISE	(73,048)	(73,048)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/15/2023	4,510.5000	08/15/2023	4,456.2500	EXERCISE	(10,850)	(10,850)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/15/2023	4,510.5000	08/15/2023	4,456.5000	EXERCISE	(56,700)	(56,700)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/15/2023	4,510.5000	08/15/2023	4,456.5000	EXERCISE	(5,400)	(5,400)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/15/2023	4,510.5000	08/15/2023	4,478.0000	EXERCISE	(35,750)	(35,750)				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/16/2023	4,452.7500	08/16/2023	4,422.0000	EXERCISE	(44,588)	(44,588)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/16/2023	4,450.7500	08/16/2023	4,422.0000	EXERCISE	(28,750)	(28,750)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/16/2023	4,452.7500	08/16/2023	4,422.0000	EXERCISE	(26,138)	(26,138)				
	140		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/17/2023	4,386.5000	08/17/2023	4,383.2500	EXERCISE	(22,750)	(22,750)				
	67		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/17/2023	4,423.7500	08/17/2023	4,383.2500	EXERCISE	(135,675)	(135,675)				
	65		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/17/2023	4,423.7500	08/17/2023	4,422.2500	EXERCISE	(4,875)	(4,875)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/17/2023	4,423.7500	08/17/2023	4,448.0000	EXERCISE	9,700	9,700				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/17/2023	4,416.2500	08/17/2023	4,448.0000	EXERCISE	9,525	9,525				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/17/2023	4,416.2500	08/17/2023	4,422.0000	EXERCISE	3,738	3,738				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/17/2023	4,416.2500	08/17/2023	4,478.0000	EXERCISE	15,438	15,438				
	50		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/18/2023	4,382.9600	08/18/2023	4,448.0000	EXERCISE	162,600	162,600				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/18/2023	4,382.9600	08/18/2023	4,384.2500	EXERCISE	1,935	1,935				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/18/2023	4,382.9600	08/18/2023	4,384.0000	EXERCISE	468	468				
	103		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/21/2023	4,393.2500	08/21/2023	4,412.7500	EXERCISE	100,425	100,425				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/21/2023	4,393.2500	08/21/2023	4,410.2500	EXERCISE	9,350	9,350				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/18/2023	4,382.9600	08/21/2023	4,410.2500	EXERCISE	39,571	39,571				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/18/2023	4,382.9600	08/21/2023	4,410.7500	EXERCISE	36,127	36,127				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/18/2023	4,382.9600	08/21/2023	4,384.2500	EXERCISE	1,290	1,290				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/22/2023	4,397.0000	08/22/2023	4,404.0000	EXERCISE	1,750	1,750				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/22/2023	4,397.0000	08/22/2023	4,404.2500	EXERCISE	1,450	1,450				
	62		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/23/2023	4,389.7500	08/23/2023	4,445.5000	EXERCISE	172,825	172,825				
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/23/2023	4,441.5000	08/23/2023	4,445.5000	EXERCISE	7,800	7,800				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/23/2023	4,441.5000	08/23/2023	4,445.5000	EXERCISE	6,600	6,600				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/23/2023	4,441.2500	08/23/2023	4,445.5000	EXERCISE	1,063	1,063				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/23/2023	4,441.2500	08/23/2023	4,448.5000	EXERCISE	9,788	9,788				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/23/2023	4,441.2500	08/23/2023	4,448.5000	EXERCISE	3,988	3,988				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/23/2023	4,441.2500	08/23/2023	4,439.5000	EXERCISE	(1,750)	(1,750)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/18/2023	4,386.7500	08/23/2023	4,439.5000	EXERCISE	26,375	26,375				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/18/2023	4,386.7500	08/23/2023	4,439.2500	EXERCISE	52,500	52,500				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/18/2023	4,382.9600	08/23/2023	4,439.2500	EXERCISE	16,887	16,887				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/18/2023	4,382.9600	08/23/2023	4,448.2500	EXERCISE	65,290	65,290				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/23/2023	4,441.0000	08/23/2023	4,448.2500	EXERCISE	1,813	1,813				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/23/2023	4,441.0000	08/23/2023	4,406.2500	EXERCISE	(5,213)	(5,213)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/23/2023	4,441.0000	08/23/2023	4,406.2500	EXERCISE	(8,688)	(8,688)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/22/2023	4,397.0000	08/24/2023	4,381.0000	EXERCISE	(13,600)	(13,600)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/22/2023	4,397.0000	08/24/2023	4,383.5000	EXERCISE	(8,775)	(8,775)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/18/2023	4,389.7500	08/24/2023	4,383.5000	EXERCISE	(938)	(938)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/18/2023	4,389.7500	08/24/2023	4,381.0000	EXERCISE	(3,500)	(3,500)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/18/2023	4,389.7500	08/24/2023	4,381.2500	EXERCISE	(2,975)	(2,975)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/18/2023	4,389.7500	08/24/2023	4,381.2500	EXERCISE	(1,700)	(1,700)				
	61		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/25/2023	4,415.2600	08/25/2023	4,383.5000	EXERCISE	(96,868)	(96,868)				
	44		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/25/2023	4,415.2600	08/25/2023	4,383.5000	EXERCISE	(69,872)	(69,872)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/25/2023	4,415.2600	08/25/2023	4,385.0000	EXERCISE	(7,565)	(7,565)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/25/2023	4,392.0000	08/25/2023	4,385.0000	EXERCISE	(6,650)	(6,650)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/25/2023	4,392.0000	08/25/2023	4,385.2500	EXERCISE	(2,363)	(2,363)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/25/2023	4,407.2500	08/25/2023	4,385.2500	EXERCISE	(3,300)	(3,300)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/25/2023	4,407.2500	08/25/2023	4,383.7500	EXERCISE	(2,350)	(2,350)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/25/2023	4,407.2500	08/25/2023	4,383.7500	EXERCISE	(1,175)	(1,175)				
	66		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/25/2023	4,415.2600	08/29/2023	4,500.7500	EXERCISE	282,117	282,117				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/25/2023	4,415.2600	08/29/2023	4,505.2500	EXERCISE	107,988	107,988				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/25/2023	4,417.5000	08/29/2023	4,505.2500	EXERCISE	144,788	144,788				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/25/2023	4,417.5000	08/29/2023	4,505.2500	EXERCISE	43,875	43,875				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/29/2023	4,444.0000	08/29/2023	4,505.2500	EXERCISE	55,125	55,125				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/29/2023	4,444.0000	08/29/2023	4,505.2500	EXERCISE	52,063	52,063				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/28/2023	4,426.2500	08/29/2023	4,505.2500	EXERCISE	35,550	35,550				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/28/2023	4,426.2500	08/29/2023	4,500.5000	EXERCISE	14,850	14,850				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/30/2023	4,430.2500	08/30/2023	4,524.5000	EXERCISE	169,650	169,650				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/30/2023	4,510.7500	08/30/2023	4,524.5000	EXERCISE	15,125	15,125				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/28/2023	4,435.0000	08/30/2023	4,524.5000	EXERCISE	44,750	44,750				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/28/2023	4,435.0000	08/30/2023	4,519.0000	EXERCISE	33,600	33,600				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/28/2023	4,426.2500	08/30/2023	4,519.0000	EXERCISE	69,563	69,563				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/28/2023	4,430.5000	08/30/2023	4,519.0000	EXERCISE	39,825	39,825				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/28/2023	4,426.5000	08/30/2023	4,519.0000	EXERCISE	32,375	32,375				
	45		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/31/2023	4,435.2500	08/31/2023	4,517.5000	EXERCISE	185,063	185,063				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/28/2023	4,435.0000	08/31/2023	4,517.5000	EXERCISE	45,375	45,375				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/28/2023	4,435.0000	08/31/2023	4,517.5000	EXERCISE	57,750	57,750				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	08/28/2023	4,444.0000	08/31/2023	4,517.5000	EXERCISE	77,175	77,175				
	63		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/01/2023	4,522.3200	09/01/2023	4,520.0000	EXERCISE	(7,308)	(7,308)				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/01/2023	4,522.3200	09/01/2023	4,517.5000	EXERCISE	(7,712)	(7,712)				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/01/2023	4,522.3200	09/01/2023	4,517.7500	EXERCISE	(6,170)	(6,170)				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/01/2023	4,522.3200	09/01/2023	4,518.7500	EXERCISE	(4,820)	(4,820)				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/01/2023	4,522.3200	09/01/2023	4,517.7500	EXERCISE	(5,256)	(5,256)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/01/2023	4,522.3200	09/01/2023	4,526.2500	EXERCISE	3,734	3,734				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/01/2023	4,522.3200	09/01/2023	4,509.2500	EXERCISE	(11,110)	(11,110)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/01/2023	4,522.3200	09/01/2023	4,518.0000	EXERCISE	(3,240)	(3,240)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/01/2023	4,522.3200	09/01/2023	4,518.0000	EXERCISE	(2,808)	(2,808)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/01/2023	4,522.3200	09/01/2023	4,518.7500	EXERCISE	(2,321)	(2,321)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/01/2023	4,522.3200	09/01/2023	4,528.0000	EXERCISE	2,840	2,840				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/01/2023	4,522.3200	09/01/2023	4,518.2500	EXERCISE	(1,628)	(1,628)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/01/2023	4,522.3200	09/01/2023	4,518.5000	EXERCISE	(1,337)	(1,337)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/01/2023	4,522.3200	09/01/2023	4,518.5000	EXERCISE	(955)	(955)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/01/2023	4,521.0000	09/01/2023	4,527.7500	EXERCISE	1,688	1,688				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/01/2023	4,521.0000	09/01/2023	4,518.2500	EXERCISE	(413)	(413)				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/01/2023	4,522.3200	09/05/2023	4,506.0000	EXERCISE	(28,560)	(28,560)				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/01/2023	4,522.3200	09/05/2023	4,504.7500	EXERCISE	(29,869)	(29,869)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/01/2023	4,522.3200	09/05/2023	4,515.0000	EXERCISE	(8,052)	(8,052)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/05/2023	4,502.7500	09/05/2023	4,515.0000	EXERCISE	4,900	4,900				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/05/2023	4,502.7500	09/05/2023	4,505.0000	EXERCISE	2,588	2,588				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/05/2023	4,502.7500	09/05/2023	4,506.0000	EXERCISE	813	813				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/05/2023	4,522.5000	09/05/2023	4,506.0000	EXERCISE	(14,025)	(14,025)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/05/2023	4,522.5000	09/05/2023	4,504.7500	EXERCISE	(8,875)	(8,875)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/05/2023	4,522.5000	09/05/2023	4,504.7500	EXERCISE	(8,875)	(8,875)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/05/2023	4,522.5000	09/05/2023	4,505.0000	EXERCISE	(6,125)	(6,125)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/05/2023	4,521.0000	09/05/2023	4,505.0000	EXERCISE	(2,400)	(2,400)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/05/2023	4,521.0000	09/05/2023	4,515.2500	EXERCISE	(575)	(575)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/05/2023	4,521.0000	09/05/2023	4,515.2500	EXERCISE	(863)	(863)				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/06/2023	4,469.2500	09/06/2023	4,469.2500	EXPIRATION						
	84		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/01/2023	4,522.3200	09/07/2023	4,453.5000	EXERCISE	(289,044)	(289,044)				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/01/2023	4,522.3200	09/07/2023	4,453.5000	EXERCISE	(89,466)	(89,466)				
	47		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/06/2023	4,469.2500	09/07/2023	4,453.5000	EXERCISE	(37,013)	(37,013)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/06/2023	4,498.5000	09/07/2023	4,453.5000	EXERCISE	(22,500)	(22,500)				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/06/2023	4,498.5000	09/07/2023	4,452.5000	EXERCISE	(75,900)	(75,900)				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/06/2023	4,469.0000	09/07/2023	4,452.5000	EXERCISE	(21,450)	(21,450)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/06/2023	4,469.0000	09/07/2023	4,455.2500	EXERCISE	(9,625)	(9,625)				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/06/2023	4,463.2500	09/07/2023	4,455.2500	EXERCISE	(14,400)	(14,400)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/06/2023	4,468.7500	09/07/2023	4,455.2500	EXERCISE	(5,400)	(5,400)				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/06/2023	4,468.7500	09/07/2023	4,455.2500	EXERCISE	(18,225)	(18,225)				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/06/2023	4,498.5000	09/07/2023	4,455.2500	EXERCISE	(60,550)	(60,550)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/06/2023	4,498.5000	09/07/2023	4,454.0000	EXERCISE	(8,900)	(8,900)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/01/2023	4,522.7500	09/07/2023	4,454.0000	EXERCISE	(51,563)	(51,563)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/01/2023	4,522.7500	09/07/2023	4,454.0000	EXERCISE	(44,688)	(44,688)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/06/2023	4,469.0000	09/07/2023	4,454.0000	EXERCISE	(3,750)	(3,750)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/06/2023	4,469.0000	09/07/2023	4,455.0000	EXERCISE	(7,700)	(7,700)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/06/2023	4,469.0000	09/07/2023	4,454.7500	EXERCISE	(6,413)	(6,413)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/06/2023	4,469.0000	09/07/2023	4,453.7500	EXERCISE	(1,525)	(1,525)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/06/2023	4,468.7500	09/07/2023	4,453.7500	EXERCISE	(3,750)	(3,750)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/06/2023	4,468.7500	09/07/2023	4,454.7500	EXERCISE	(4,900)	(4,900)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/06/2023	4,468.7500	09/07/2023	4,455.0000	EXERCISE	(4,813)	(4,813)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/06/2023	4,468.7500	09/07/2023	4,453.7500	EXERCISE	(3,000)	(3,000)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/06/2023	4,468.7500	09/07/2023	4,455.5000	EXERCISE	(1,988)	(1,988)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/06/2023	4,469.2500	09/07/2023	4,455.5000	EXERCISE	(688)	(688)				
	67		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/08/2023	4,460.6900	09/08/2023	4,459.5000	EXERCISE	(3,999)	(3,999)				
	64		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/08/2023	4,460.6900	09/08/2023	4,459.7500	EXERCISE	(3,020)	(3,020)				
	53		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/08/2023	4,460.6900	09/08/2023	4,459.5000	EXERCISE	(3,163)	(3,163)				
	42		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/08/2023	4,460.6900	09/08/2023	4,459.7500	EXERCISE	(1,982)	(1,982)				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/08/2023	4,460.6900	09/08/2023	4,455.7500	EXERCISE	(6,674)	(6,674)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/08/2023	4,460.6900	09/08/2023	4,468.2500	EXERCISE	3,023	3,023				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/08/2023	4,454.0000	09/08/2023	4,468.2500	EXERCISE	8,550	8,550				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/08/2023	4,454.0000	09/08/2023	4,455.7500	EXERCISE	700	700				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/08/2023	4,454.0000	09/08/2023	4,455.7500	EXERCISE	263	263				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/08/2023	4,454.0000	09/08/2023	4,455.5000	EXERCISE	450	450				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/08/2023	4,454.0000	09/08/2023	4,455.5000	EXERCISE	375	375				
	139		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/11/2023	4,460.6900	09/11/2023	4,461.7500	EXERCISE	7,341	7,341				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/08/2023	4,461.0000	09/11/2023	4,461.7500	EXERCISE	1,350	1,350				
	91		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/08/2023	4,461.0000	09/11/2023	4,461.7500	EXERCISE	3,413	3,413				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/15/2023	BAML -	09/11/2023	4,511.2500	09/11/2023	4,461.7500	EXERCISE	(91,575)	(91,575)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/11/2023	4,511.2500	09/11/2023	4,540.0000	EXERCISE	23,000	23,000				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/11/2023	4,464.5000	09/11/2023	4,540.0000	EXERCISE	52,850	52,850				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/11/2023	4,464.2500	09/11/2023	4,540.0000	EXERCISE	30,300	30,300				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/11/2023	4,464.5000	09/11/2023	4,540.0000	EXERCISE	30,200	30,200				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/11/2023	4,464.2500	09/11/2023	4,540.0000	EXERCISE	26,513	26,513				
	83		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/11/2023	4,511.2500	09/12/2023	4,511.5000	EXERCISE	1,038	1,038				
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/11/2023	4,511.2500	09/12/2023	4,511.5000	EXERCISE	488	488				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/11/2023	4,511.2500	09/12/2023	4,511.5000	EXERCISE	450	450				
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/11/2023	4,511.2500	09/12/2023	4,513.7500	EXERCISE	4,875	4,875				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/12/2023	4,521.5000	09/12/2023	4,513.7500	EXERCISE	(388)	(388)				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/12/2023	4,521.5000	09/12/2023	4,517.2500	EXERCISE	(7,650)	(7,650)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/12/2023	4,521.5000	09/12/2023	4,531.0000	EXERCISE	3,325	3,325				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/12/2023	4,532.5000	09/12/2023	4,531.0000	EXERCISE	(1,725)	(1,725)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/12/2023	4,532.5000	09/12/2023	4,531.0000	EXERCISE	(225)	(225)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/12/2023	4,532.5000	09/12/2023	4,511.7500	EXERCISE	(10,375)	(10,375)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/12/2023	4,532.5000	09/12/2023	4,511.7500	EXERCISE	(1,038)	(1,038)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/12/2023	4,532.2500	09/12/2023	4,511.7500	EXERCISE	(5,125)	(5,125)				
	53		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/13/2023	4,511.2500	09/13/2023	4,516.7500	EXERCISE	14,575	14,575				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/13/2023	4,515.2500	09/13/2023	4,516.7500	EXERCISE	2,325	2,325				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/13/2023	4,514.2500	09/13/2023	4,516.7500	EXERCISE	2,250	2,250				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/13/2023	4,515.2500	09/13/2023	4,516.7500	EXERCISE	750	750				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/13/2023	4,514.2500	09/13/2023	4,516.7500	EXERCISE	1,000	1,000				
	61		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/14/2023	4,550.0000	09/14/2023	4,560.0000	EXERCISE	30,500	30,500				
	47		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/14/2023	4,550.0000	09/14/2023	4,560.0000	EXERCISE	23,500	23,500				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/14/2023	4,550.0000	09/14/2023	4,559.7500	EXERCISE	488	488				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/14/2023	4,550.0000	09/14/2023	4,559.7500	EXERCISE	18,038	18,038				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/14/2023	4,550.0000	09/14/2023	4,559.7500	EXERCISE	17,063	17,063				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/14/2023	4,550.0000	09/14/2023	4,551.0000	EXERCISE	400	400				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/14/2023	4,550.2500	09/14/2023	4,551.0000	EXERCISE	750	750				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/14/2023	4,550.2500	09/14/2023	4,551.2500	EXERCISE	500	500				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/14/2023	4,550.2500	09/14/2023	4,551.2500	EXERCISE	900	900				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/14/2023	4,550.2500	09/14/2023	4,516.7500	EXERCISE	(8,375)	(8,375)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/14/2023	4,525.7500	09/14/2023	4,516.7500	EXERCISE	(8,550)	(8,550)				
	192		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/15/2023	4,498.3700	09/15/2023	4,516.5000	EXERCISE	174,048	174,048				
	83		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/15/2023	4,498.3700	09/15/2023	4,532.5000	EXERCISE	141,640	141,640				
	71		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/15/2023	4,498.3700	09/15/2023	4,513.7500	EXERCISE	54,599	54,599				
	66		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/15/2023	4,498.3700	09/15/2023	4,525.0000	EXERCISE	87,879	87,879				
	59		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/15/2023	4,498.3700	09/15/2023	4,526.5000	EXERCISE	82,984	82,984				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/15/2023	4,498.3700	09/15/2023	4,509.2500	EXERCISE	20,128	20,128				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/15/2023	4,498.3700	09/15/2023	4,525.2500	EXERCISE	22,848	22,848				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/15/2023	4,498.3700	09/15/2023	4,509.0000	EXERCISE	4,784	4,784				
	55		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/18/2023	4,501.7500	09/18/2023	4,500.0000	EXERCISE	(4,813)	(4,813)				
	46		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/14/2023	4,555.2500	09/18/2023	4,500.0000	EXERCISE	(127,075)	(127,075)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/18/2023	4,502.7500	09/18/2023	4,500.0000	EXERCISE	(1,100)	(1,100)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/18/2023	4,502.7500	09/18/2023	4,500.0000	EXERCISE	(2,338)	(2,338)				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/18/2023	4,502.7500	09/18/2023	4,500.0000	EXERCISE	(3,163)	(3,163)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/14/2023	4,555.7500	09/18/2023	4,500.0000	EXERCISE	(55,750)	(55,750)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/18/2023	4,500.0000	09/18/2023	4,500.0000	EXPIRATION						
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/18/2023	4,500.0000	09/18/2023	4,500.0000	EXPIRATION						
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/18/2023	4,500.0000	09/18/2023	4,498.5000	EXERCISE	(225)	(225)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/18/2023	4,503.2500	09/18/2023	4,498.5000	EXERCISE	(3,800)	(3,800)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/18/2023	4,503.2500	09/18/2023	4,498.5000	EXERCISE	(2,850)	(2,850)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/14/2023	4,556.0000	09/18/2023	4,498.5000	EXERCISE	(14,375)	(14,375)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/14/2023	4,556.0000	09/18/2023	4,500.2500	EXERCISE	(13,938)	(13,938)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/18/2023	4,502.5000	09/18/2023	4,500.2500	EXERCISE	(450)	(450)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/18/2023	4,502.5000	09/18/2023	4,500.2500	EXERCISE	(225)	(225)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/14/2023	4,550.2500	09/18/2023	4,500.2500	EXERCISE	(12,500)	(12,500)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/18/2023	4,502.5000	09/18/2023	4,500.5000	EXERCISE	(300)	(300)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/18/2023	4,502.5000	09/18/2023	4,500.5000	EXERCISE	(200)	(200)				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/19/2023	4,502.5000	09/19/2023	4,485.5000	EXERCISE	(29,750)	(29,750)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/19/2023	4,502.5000	09/19/2023	4,485.0000	EXERCISE	(16,625)	(16,625)				
	88		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/15/2023	4,498.3700	09/20/2023	4,479.0000	EXERCISE	(85,228)	(85,228)				
	59		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/15/2023	4,498.3700	09/20/2023	4,501.7500	EXERCISE	9,971	9,971				
	48		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/15/2023	4,498.3700	09/20/2023	4,446.7500	EXERCISE	(123,888)	(123,888)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/15/2023	4,498.3700	09/20/2023	4,497.0000	EXERCISE	(69)	(69)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/20/2023	4,489.0000	09/20/2023	4,497.0000	EXERCISE	10,000	10,000				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/20/2023	4,489.0000	09/20/2023	4,497.0000	EXERCISE	4,000	4,000				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/20/2023	4,489.0000	09/20/2023	4,502.0000	EXERCISE	7,150	7,150				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/20/2023	4,489.0000	09/20/2023	4,446.5000	EXERCISE	(2,125)	(2,125)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/14/2023	4,556.0000	09/20/2023	4,446.5000	EXERCISE	(27,375)	(27,375)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/21/2023	4,403.0000	09/21/2023	4,373.2500	EXERCISE	(19,338)	(19,338)				
	63		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/22/2023	4,364.5000	09/22/2023	4,390.7500	EXERCISE	82,688	82,688				
	51		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/22/2023	4,364.5000	09/22/2023	4,390.7500	EXERCISE	66,938	66,938				
	51		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/22/2023	4,364.5000	09/22/2023	4,391.0000	EXERCISE	67,575	67,575				
	41		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/22/2023	4,364.5000	09/22/2023	4,391.0000	EXERCISE	54,325	54,325				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/22/2023	4,364.5000	09/22/2023	4,377.7500	EXERCISE	22,525	22,525				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/22/2023	4,364.5000	09/22/2023	4,391.2500	EXERCISE	25,413	25,413				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/22/2023	4,364.5000	09/22/2023	4,391.2500	EXERCISE	10,700	10,700				
	57		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/15/2023	4,498.3700	09/25/2023	4,368.0000	EXERCISE	(371,555)	(371,555)				
	49		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/15/2023	4,498.3700	09/25/2023	4,380.0000	EXERCISE	(290,007)	(290,007)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/15/2023	4,498.3700	09/25/2023	4,368.2500	EXERCISE	(91,084)	(91,084)				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/15/2023	4,500.5000	09/25/2023	4,368.2500	EXERCISE	(204,988)	(204,988)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/15/2023	4,500.5000	09/25/2023	4,367.7500	EXERCISE	(13,275)	(13,275)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/25/2023	4,364.2500	09/25/2023	4,367.7500	EXERCISE	350	350				
	96		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/27/2023	4,364.5000	09/27/2023	4,317.5000	EXERCISE	(225,600)	(225,600)				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/15/2023	4,500.5000	09/27/2023	4,317.5000	EXERCISE	(292,800)	(292,800)				
	41		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/15/2023	4,500.5000	09/27/2023	4,311.5000	EXERCISE	(387,450)	(387,450)				
	53		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/15/2023	4,501.0000	09/27/2023	4,311.5000	EXERCISE	(502,175)	(502,175)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/15/2023	4,501.0000	09/27/2023	4,295.2500	EXERCISE	(20,575)	(20,575)				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/21/2023	4,437.0000	09/27/2023	4,295.2500	EXERCISE	(226,800)	(226,800)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/21/2023	4,403.0000	09/27/2023	4,295.2500	EXERCISE	(145,463)	(145,463)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/22/2023	4,370.2500	09/27/2023	4,295.2500	EXERCISE	(82,500)	(82,500)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/22/2023	4,370.2500	09/27/2023	4,311.5000	EXERCISE	(11,750)	(11,750)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/22/2023	4,370.2500	09/27/2023	4,311.5000	EXERCISE	(64,625)	(64,625)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/15/2023	4,501.2500	09/27/2023	4,311.5000	EXERCISE	(180,263)	(180,263)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/15/2023	4,561.0000	09/27/2023	4,311.5000	EXERCISE	(212,075)	(212,075)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/21/2023	4,437.0000	09/27/2023	4,311.5000	EXERCISE	(106,675)	(106,675)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/27/2023	4,502.5000	09/27/2023	4,323.7500	EXERCISE	(98,313)	(98,313)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/22/2023	4,371.7500	09/27/2023	4,323.7500	EXERCISE	(21,600)	(21,600)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/26/2023	4,315.5000	09/27/2023	4,323.7500	EXERCISE	2,063	2,063				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/22/2023	4,371.7500	09/27/2023	4,323.7500	EXERCISE	(2,400)	(2,400)				
	75		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/28/2023	4,315.5000	09/28/2023	4,337.2500	EXERCISE	81,563	81,563				
	62		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/26/2023	4,315.5000	09/28/2023	4,337.2500	EXERCISE	67,425	67,425				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/26/2023	4,315.5000	09/28/2023	4,323.5000	EXERCISE	400	400				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/28/2023	4,351.7500	09/28/2023	4,323.5000	EXERCISE	(28,250)	(28,250)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/26/2023	4,371.2500	09/28/2023	4,323.5000	EXERCISE	(23,875)	(23,875)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/26/2023	4,371.2500	09/28/2023	4,323.5000	EXERCISE	(21,488)	(21,488)				
	45		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/29/2023	4,343.0000	09/29/2023	4,337.2500	EXERCISE	(12,938)	(12,938)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/29/2023	4,343.0000	09/29/2023	4,326.2500	EXERCISE	(5,863)	(5,863)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/29/2023	4,342.7500	09/29/2023	4,326.2500	EXERCISE	(17,325)	(17,325)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/29/2023	4,342.7500	09/29/2023	4,328.0000	EXERCISE	(4,425)	(4,425)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	09/29/2023	4,343.2500	09/29/2023	4,328.0000	EXERCISE	(9,150)	(9,150)				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/02/2023	4,323.7500	10/02/2023	4,310.5000	EXERCISE	(21,863)	(21,863)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/02/2023	4,323.7500	10/02/2023	4,344.2500	EXERCISE	6,150	6,150				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/03/2023	4,268.0000	10/03/2023	4,256.5000	EXERCISE	(21,275)	(21,275)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/03/2023	4,268.0000	10/03/2023	4,323.0000	EXERCISE	46,750	46,750				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/03/2023	4,268.0000	10/03/2023	4,324.0000	EXERCISE	30,800	30,800				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/03/2023	4,268.0000	10/03/2023	4,323.0000	EXERCISE	16,500	16,500				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/03/2023	4,268.0000	10/03/2023	4,324.0000	EXERCISE	11,200	11,200				
	46		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/04/2023	4,343.2500	10/04/2023	4,272.7500	EXERCISE	(162,150)	(162,150)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/02/2023	4,323.7500	10/04/2023	4,272.7500	EXERCISE	(45,900)	(45,900)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/02/2023	4,323.7500	10/04/2023	4,266.0000	EXERCISE	(20,213)	(20,213)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/03/2023	4,268.0000	10/04/2023	4,266.0000	EXERCISE	(1,200)	(1,200)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/03/2023	4,268.0000	10/04/2023	4,285.5000	EXERCISE	11,375	11,375				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/05/2023	4,293.0000	10/05/2023	4,290.2500	EXERCISE	(1,513)	(1,513)				
	53		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/09/2023	4,365.0000	10/09/2023	4,369.7500	EXERCISE	12,588	12,588				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/09/2023	4,365.0000	10/09/2023	4,285.5000	EXERCISE	(127,200)	(127,200)				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/09/2023	4,338.5000	10/09/2023	4,292.0000	EXERCISE	(60,450)	(60,450)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/09/2023	4,338.5000	10/09/2023	4,290.2500	EXERCISE	(48,250)	(48,250)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/09/2023	4,338.5000	10/09/2023	4,292.0000	EXERCISE	(44,175)	(44,175)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/09/2023	4,338.5000	10/09/2023	4,308.5000	EXERCISE	(1,500)	(1,500)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/09/2023	4,332.0000	10/09/2023	4,308.5000	EXERCISE	(21,150)	(21,150)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/09/2023	4,332.0000	10/09/2023	4,285.7500	EXERCISE	(6,938)	(6,938)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/09/2023	4,311.5000	10/09/2023	4,285.7500	EXERCISE	(15,450)	(15,450)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/09/2023	4,311.5000	10/09/2023	4,308.5000	EXERCISE	(150)	(150)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/09/2023	4,338.7500	10/09/2023	4,308.5000	EXERCISE	(10,588)	(10,588)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/09/2023	4,338.7500	10/09/2023	4,290.2500	EXERCISE	(4,850)	(4,850)				
	45		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/10/2023	4,394.2500	10/10/2023	4,390.5000	EXERCISE	(8,438)	(8,438)				
	45		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/10/2023	4,416.2500	10/10/2023	4,390.5000	EXERCISE	(57,938)	(57,938)				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/10/2023	4,416.2500	10/10/2023	4,390.5000	EXERCISE	(37,338)	(37,338)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/10/2023	4,416.2500	10/10/2023	4,340.0000	EXERCISE	(11,438)	(11,438)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/10/2023	4,417.2500	10/10/2023	4,340.0000	EXERCISE	(57,938)	(57,938)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/10/2023	4,417.0000	10/10/2023	4,340.0000	EXERCISE	(15,400)	(15,400)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/10/2023	4,417.0000	10/10/2023	4,290.2500	EXERCISE	(38,025)	(38,025)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/10/2023	4,417.2500	10/10/2023	4,290.2500	EXERCISE	(31,750)	(31,750)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/10/2023	4,417.2500	10/10/2023	4,290.2500	EXERCISE	(25,400)	(25,400)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/10/2023	4,376.5000	10/10/2023	4,290.2500	EXERCISE	(17,250)	(17,250)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/10/2023	4,376.5000	10/10/2023	4,395.2500	EXERCISE	3,750	3,750				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/10/2023	4,417.0000	10/10/2023	4,395.2500	EXERCISE	(3,263)	(3,263)				
	44		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/11/2023	4,392.5000	10/11/2023	4,382.5000	EXERCISE	(22,000)	(22,000)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/12/2023	4,413.0000	10/12/2023	4,378.0000	EXERCISE	(29,750)	(29,750)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/12/2023	4,413.0000	10/12/2023	4,378.2500	EXERCISE	(19,113)	(19,113)				
	104		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/13/2023	4,357.0000	10/13/2023	4,353.7500	EXERCISE	(16,900)	(16,900)				
	57		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/13/2023	4,357.0000	10/13/2023	4,340.0000	EXERCISE	(48,450)	(48,450)				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/13/2023	4,357.0000	10/13/2023	4,382.7500	EXERCISE	51,500	51,500				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/13/2023	4,357.0000	10/13/2023	4,340.2500	EXERCISE	(21,775)	(21,775)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/13/2023	4,384.5000	10/13/2023	4,340.2500	EXERCISE	(24,338)	(24,338)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/13/2023	4,384.5000	10/13/2023	4,382.5000	EXERCISE	(300)	(300)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/13/2023	4,384.5000	10/13/2023	4,385.5000	EXERCISE	150	150				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/16/2023	4,403.7500	10/16/2023	4,400.0000	EXERCISE	(5,250)	(5,250)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/16/2023	4,366.5000	10/16/2023	4,400.0000	EXERCISE	40,200	40,200				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/16/2023	4,366.5000	10/16/2023	4,400.0000	EXERCISE	8,375	8,375				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/16/2023	4,366.5000	10/16/2023	4,404.0000	EXERCISE	18,750	18,750				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/16/2023	4,366.5000	10/16/2023	4,385.7500	EXERCISE	4,813	4,813				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/16/2023	4,366.5000	10/16/2023	4,385.5000	EXERCISE	2,850	2,850				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/17/2023	4,398.2500	10/17/2023	4,401.7500	EXERCISE	4,200	4,200				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/17/2023	4,398.2500	10/17/2023	4,385.7500	EXERCISE	(3,125)	(3,125)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/17/2023	4,397.7500	10/17/2023	4,385.7500	EXERCISE	(6,600)	(6,600)				
	45		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/19/2023	4,327.0000	10/19/2023	4,305.7500	EXERCISE	(47,813)	(47,813)				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/19/2023	4,326.7500	10/19/2023	4,305.7500	EXERCISE	(42,000)	(42,000)				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/19/2023	4,326.5000	10/19/2023	4,305.7500	EXERCISE	(29,050)	(29,050)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/19/2023	4,327.2500	10/19/2023	4,305.7500	EXERCISE	(25,800)	(25,800)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/19/2023	4,347.5000	10/19/2023	4,305.7500	EXERCISE	(31,313)	(31,313)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/19/2023	4,347.5000	10/19/2023	4,305.7500	EXERCISE	(27,138)	(27,138)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/19/2023	4,347.5000	10/19/2023	4,315.5000	EXERCISE	(3,200)	(3,200)				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/20/2023	4,245.5000	10/20/2023	4,272.7500	EXERCISE	36,788	36,788				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/20/2023	4,245.5000	10/20/2023	4,270.0000	EXERCISE	23,275	23,275				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/11/2023	4,246.0000	10/23/2023	4,409.5000	EXERCISE	237,075	237,075				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/23/2023	4,246.0000	10/23/2023	4,409.5000	EXERCISE	204,375	204,375				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/23/2023	4,257.7500	10/23/2023	4,409.5000	EXERCISE	166,925	166,925				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/23/2023	4,257.7500	10/23/2023	4,385.7500	EXERCISE	12,800	12,800				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/23/2023	4,246.2500	10/23/2023	4,385.7500	EXERCISE	111,600	111,600				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/23/2023	4,246.2500	10/23/2023	4,385.7500	EXERCISE	83,700	83,700				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/23/2023	4,246.2500	10/23/2023	4,241.7500	EXERCISE	(675)	(675)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/23/2023	4,244.0000	10/23/2023	4,241.7500	EXERCISE	(1,013)	(1,013)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/23/2023	4,244.0000	10/23/2023	4,391.7500	EXERCISE	51,713	51,713				
	48		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/24/2023	4,245.7500	10/24/2023	4,272.0000	EXERCISE	63,000	63,000				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/24/2023	4,271.2500	10/24/2023	4,272.0000	EXERCISE	825	825				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/24/2023	4,247.5000	10/24/2023	4,272.0000	EXERCISE	13,475	13,475				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/11/2023	4,175.5000	10/26/2023	4,409.5000	EXERCISE	315,900	315,900				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/26/2023	4,152.7500	10/26/2023	4,409.5000	EXERCISE	269,588	269,588				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/26/2023	4,160.0000	10/26/2023	4,409.5000	EXERCISE	37,425	37,425				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/26/2023	4,160.0000	10/26/2023	4,185.7500	EXERCISE	21,888	21,888				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/26/2023	4,160.0000	10/26/2023	4,185.7500	EXERCISE	1,288	1,288				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/26/2023	4,177.2500	10/26/2023	4,185.7500	EXERCISE	6,800	6,800				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/26/2023	4,177.2500	10/26/2023	4,378.2500	EXERCISE	50,250	50,250				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/26/2023	4,177.5000	10/26/2023	4,378.2500	EXERCISE	80,300	80,300				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/26/2023	4,177.5000	10/26/2023	4,380.5000	EXERCISE	30,450	30,450				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/26/2023	4,175.2500	10/26/2023	4,380.5000	EXERCISE	71,838	71,838				
	59		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/12/2023	4,139.7500	10/27/2023	4,380.5000	EXERCISE	710,213	710,213				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/27/2023	4,139.7500	10/27/2023	4,380.5000	EXERCISE	120,375	120,375				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/27/2023	4,139.7500	10/27/2023	4,361.2500	EXERCISE	398,700	398,700				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/27/2023	4,139.2500	10/27/2023	4,361.2500	EXERCISE	166,500	166,500				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/27/2023	4,139.2500	10/27/2023	4,316.0000	EXERCISE	106,050	106,050				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/27/2023	4,138.0000	10/27/2023	4,316.0000	EXERCISE	169,100	169,100				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/27/2023	4,138.0000	10/27/2023	4,179.7500	EXERCISE	12,525	12,525				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/27/2023	4,138.5000	10/27/2023	4,179.7500	EXERCISE	47,438	47,438				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/27/2023	4,138.5000	10/27/2023	4,343.7500	EXERCISE	20,525	20,525				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/27/2023	4,139.0000	10/27/2023	4,343.7500	EXERCISE	245,700	245,700				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/19/2023	4,137.7500	10/27/2023	4,315.7500	EXERCISE	204,700	204,700				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/27/2023	4,138.2500	10/27/2023	4,315.7500	EXERCISE	26,625	26,625				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/27/2023	4,138.2500	10/27/2023	4,212.2500	EXERCISE	74,000	74,000				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/27/2023	4,137.7500	10/27/2023	4,212.2500	EXERCISE	7,450	7,450				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/27/2023	4,137.7500	10/27/2023	4,179.7500	EXERCISE	37,800	37,800				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/27/2023	4,138.2500	10/27/2023	4,179.7500	EXERCISE	6,225	6,225				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/27/2023	4,138.2500	10/27/2023	4,272.0000	EXERCISE	107,000	107,000				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/27/2023	4,138.0000	10/27/2023	4,272.0000	EXERCISE	26,800	26,800				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/27/2023	4,138.0000	10/27/2023	4,215.0000	EXERCISE	53,900	53,900				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/27/2023	4,137.5000	10/27/2023	4,215.0000	EXERCISE	23,250	23,250				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/27/2023	4,137.5000	10/27/2023	4,418.0000	EXERCISE	154,275	154,275				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/27/2023	4,138.5000	10/27/2023	4,418.0000	EXERCISE	97,825	97,825				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/27/2023	4,138.5000	10/27/2023	4,366.2500	EXERCISE	102,488	102,488				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/27/2023	4,137.2500	10/27/2023	4,366.2500	EXERCISE	103,050	103,050				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/19/2023	4,137.5000	10/27/2023	4,316.2500	EXERCISE	80,438	80,438				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/27/2023	4,139.5000	10/27/2023	4,316.2500	EXERCISE	8,838	8,838				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/27/2023	4,139.5000	10/27/2023	4,179.2500	EXERCISE	15,900	15,900				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/27/2023	4,137.0000	10/27/2023	4,179.2500	EXERCISE	4,225	4,225				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/27/2023	4,137.0000	10/27/2023	4,315.5000	EXERCISE	53,550	53,550				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/27/2023	4,139.5000	10/27/2023	4,315.5000	EXERCISE	26,400	26,400				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/27/2023	4,139.5000	10/27/2023	4,272.7500	EXERCISE	26,650	26,650				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/27/2023	4,137.0000	10/27/2023	4,272.7500	EXERCISE	33,938	33,938				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/27/2023	4,137.0000	10/27/2023	4,292.7500	EXERCISE	7,788	7,788				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/27/2023	4,137.2500	10/27/2023	4,292.7500	EXERCISE	46,650	46,650				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/27/2023	4,139.2500	10/27/2023	4,219.0000	EXERCISE	15,950	15,950				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/27/2023	4,139.2500	10/27/2023	4,179.2500	EXERCISE	4,000	4,000				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/27/2023	4,136.7500	10/27/2023	4,179.2500	EXERCISE	4,250	4,250				
	69		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/31/2023	4,195.0000	10/31/2023	4,219.0000	EXERCISE	82,800	82,800				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/31/2023	4,195.0000	10/31/2023	4,179.0000	EXERCISE	(8,800)	(8,800)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/31/2023	4,205.5000	10/31/2023	4,179.0000	EXERCISE	(15,900)	(15,900)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/31/2023	4,205.5000	10/31/2023	4,179.0000	EXERCISE	(22,525)	(22,525)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/31/2023	4,205.5000	10/31/2023	4,242.7500	EXERCISE	16,763	16,763				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/31/2023	4,205.5000	10/31/2023	4,210.0000	EXERCISE	1,575	1,575				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	10/31/2023	4,205.5000	10/31/2023	4,243.0000	EXERCISE	5,625	5,625				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/01/2023	4,225.5000	11/01/2023	4,200.2500	EXERCISE	(37,875)	(37,875)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/01/2023	4,225.5000	11/01/2023	4,200.2500	EXERCISE	(2,525)	(2,525)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/02/2023	4,268.5000	11/02/2023	4,328.7500	EXERCISE	48,200	48,200				
	42		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/03/2023	4,378.7500	11/03/2023	4,334.5000	EXERCISE	(92,925)	(92,925)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/03/2023	4,378.7500	11/03/2023	4,232.0000	EXERCISE	(110,063)	(110,063)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/03/2023	4,378.7500	11/03/2023	4,232.0000	EXERCISE	(183,438)	(183,438)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/03/2023	4,378.7500	11/03/2023	4,186.7500	EXERCISE	(86,400)	(86,400)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/03/2023	4,333.5000	11/03/2023	4,186.7500	EXERCISE	(124,738)	(124,738)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/03/2023	4,333.5000	11/03/2023	4,148.7500	EXERCISE	(73,900)	(73,900)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/03/2023	4,378.0000	11/03/2023	4,148.7500	EXERCISE	(183,400)	(183,400)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/03/2023	4,378.0000	11/03/2023	4,232.2500	EXERCISE	(65,588)	(65,588)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/03/2023	4,379.0000	11/03/2023	4,232.2500	EXERCISE	(95,388)	(95,388)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/03/2023	4,379.0000	11/03/2023	4,329.0000	EXERCISE	(25,000)	(25,000)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/03/2023	4,378.0000	11/03/2023	4,329.0000	EXERCISE	(29,400)	(29,400)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/03/2023	4,378.0000	11/03/2023	4,264.2500	EXERCISE	(51,188)	(51,188)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/03/2023	4,333.5000	11/03/2023	4,264.2500	EXERCISE	(31,163)	(31,163)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/03/2023	4,333.5000	11/03/2023	4,200.2500	EXERCISE	(26,650)	(26,650)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/03/2023	4,377.7500	11/03/2023	4,200.2500	EXERCISE	(97,625)	(97,625)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/03/2023	4,377.7500	11/03/2023	4,243.0000	EXERCISE	(13,475)	(13,475)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/03/2023	4,377.7500	11/03/2023	4,243.0000	EXERCISE	(47,163)	(47,163)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/03/2023	4,377.7500	11/03/2023	4,202.0000	EXERCISE	(43,938)	(43,938)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/03/2023	4,332.0000	11/03/2023	4,202.0000	EXERCISE	(6,500)	(6,500)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/03/2023	4,332.0000	11/03/2023	4,202.0000	EXERCISE	(26,000)	(26,000)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/03/2023	4,332.0000	11/03/2023	4,328.7500	EXERCISE	(325)	(325)				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/06/2023	4,383.2500	11/06/2023	4,375.0000	EXERCISE	(12,375)	(12,375)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/06/2023	4,383.2500	11/06/2023	4,375.0000	EXERCISE	(7,013)	(7,013)				
	42		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/08/2023	4,393.7500	11/08/2023	4,400.2500	EXERCISE	13,650	13,650				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/07/2023	4,375.7500	11/08/2023	4,400.2500	EXERCISE	31,850	31,850				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/03/2023	4,379.0000	11/08/2023	4,400.2500	EXERCISE	3,188	3,188				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/03/2023	4,379.0000	11/08/2023	4,384.7500	EXERCISE	4,313	4,313				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/08/2023	4,394.5000	11/08/2023	4,384.7500	EXERCISE	(7,313)	(7,313)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/07/2023	4,375.7500	11/08/2023	4,384.7500	EXERCISE	4,500	4,500				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/03/2023	4,379.0000	11/08/2023	4,384.7500	EXERCISE	1,438	1,438				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/06/2023	4,383.2500	11/08/2023	4,384.7500	EXERCISE	225	225				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/09/2023	4,396.5000	11/09/2023	4,363.7500	EXERCISE	(26,200)	(26,200)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/09/2023	4,396.5000	11/09/2023	4,363.7500	EXERCISE	(26,200)	(26,200)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/09/2023	4,402.0000	11/09/2023	4,363.7500	EXERCISE	(9,563)	(9,563)				
	55		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/09/2023	4,387.7500	11/10/2023	4,363.7500	EXERCISE	(66,000)	(66,000)				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/10/2023	4,434.2500	11/10/2023	4,363.7500	EXERCISE	(102,225)	(102,225)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/10/2023	4,362.5000	11/10/2023	4,363.7500	EXERCISE	1,500	1,500				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/10/2023	4,378.2500	11/10/2023	4,363.7500	EXERCISE	(14,500)	(14,500)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/10/2023	4,434.2500	11/10/2023	4,363.7500	EXERCISE	(70,500)	(70,500)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/10/2023	4,434.0000	11/10/2023	4,363.7500	EXERCISE	(45,663)	(45,663)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/10/2023	4,434.0000	11/10/2023	4,364.0000	EXERCISE	(21,000)	(21,000)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/10/2023	4,434.0000	11/10/2023	4,364.0000	EXERCISE	(63,000)	(63,000)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/10/2023	4,433.7500	11/10/2023	4,364.0000	EXERCISE	(13,950)	(13,950)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/10/2023	4,433.7500	11/10/2023	4,370.7500	EXERCISE	(18,900)	(18,900)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/10/2023	4,433.7500	11/10/2023	4,370.7500	EXERCISE	(28,350)	(28,350)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/10/2023	4,433.5000	11/10/2023	4,370.7500	EXERCISE	(21,963)	(21,963)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/10/2023	4,433.5000	11/10/2023	4,370.7500	EXERCISE	(12,550)	(12,550)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/10/2023	4,433.5000	11/10/2023	4,400.2500	EXERCISE	(1,663)	(1,663)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/13/2023	4,425.7500	11/13/2023	4,426.2500	EXERCISE	225	225				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/10/2023	4,434.5000	11/13/2023	4,426.2500	EXERCISE	(1,650)	(1,650)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/13/2023	4,434.5000	11/13/2023	4,426.2500	EXERCISE	(1,650)	(1,650)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/10/2023	4,434.2500	11/13/2023	4,426.2500	EXERCISE	(400)	(400)				
	55		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/13/2023	4,514.7500	11/14/2023	4,426.5000	EXERCISE	(242,688)	(242,688)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/14/2023	4,427.5000	11/14/2023	4,426.5000	EXERCISE	(800)	(800)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/14/2023	4,427.5000	11/14/2023	4,426.5000	EXERCISE	(550)	(550)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/14/2023	4,511.5000	11/14/2023	4,426.5000	EXERCISE	(25,500)	(25,500)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/14/2023	4,511.5000	11/14/2023	4,426.2500	EXERCISE	(42,625)	(42,625)				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/15/2023	4,518.5000	11/15/2023	4,521.5000	EXERCISE	5,550	5,550				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/15/2023	4,518.5000	11/15/2023	4,516.5000	EXERCISE	(1,200)	(1,200)				
	65		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/16/2023	4,513.2500	11/16/2023	4,428.0000	EXERCISE	(277,063)	(277,063)				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/16/2023	4,513.2500	11/16/2023	4,426.5000	EXERCISE	(151,813)	(151,813)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/16/2023	4,523.0000	11/16/2023	4,426.5000	EXERCISE	(48,250)	(48,250)				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/16/2023	4,523.0000	11/16/2023	4,526.0000	EXERCISE	4,200	4,200				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/16/2023	4,523.0000	11/16/2023	4,515.7500	EXERCISE	(7,613)	(7,613)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/16/2023	4,523.0000	11/16/2023	4,521.5000	EXERCISE	(525)	(525)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/16/2023	4,517.0000	11/16/2023	4,521.5000	EXERCISE	1,125	1,125				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/16/2023	4,517.0000	11/16/2023	4,426.7500	EXERCISE	(27,075)	(27,075)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/16/2023	4,517.0000	11/16/2023	4,426.7500	EXERCISE	(22,563)	(22,563)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/16/2023	4,517.0000	11/16/2023	4,427.0000	EXERCISE	(4,500)	(4,500)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/16/2023	4,517.0000	11/16/2023	4,427.0000	EXERCISE	(4,500)	(4,500)				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/17/2023	4,528.5000	11/17/2023	4,524.5000	EXERCISE	(5,800)	(5,800)				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/17/2023	4,527.2500	11/17/2023	4,524.5000	EXERCISE	(3,163)	(3,163)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/17/2023	4,527.2500	11/17/2023	4,524.5000	EXERCISE	(1,925)	(1,925)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/17/2023	4,527.5000	11/17/2023	4,524.5000	EXERCISE	(1,350)	(1,350)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/17/2023	4,527.5000	11/17/2023	4,524.5000	EXERCISE	(300)	(300)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/20/2023	4,562.5000	11/20/2023	4,524.5000	EXERCISE	(28,500)	(28,500)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	70		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/21/2023	4,549.2500	11/21/2023	4,547.0000	EXERCISE	(7,875)	(7,875)				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/22/2023	4,566.5000	11/22/2023	4,570.5000	EXERCISE	8,000	8,000				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/16/2023	4,523.0000	11/22/2023	4,570.5000	EXERCISE	54,625	54,625				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/16/2023	4,523.0000	11/22/2023	4,569.0000	EXERCISE	27,600	27,600				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/22/2023	4,547.7500	11/22/2023	4,569.0000	EXERCISE	19,125	19,125				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/22/2023	4,548.0000	11/22/2023	4,569.0000	EXERCISE	4,200	4,200				
	50		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/24/2023	4,562.5000	11/24/2023	4,564.2500	EXERCISE	4,375	4,375				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/17/2023	4,528.5000	11/24/2023	4,564.2500	EXERCISE	33,963	33,963				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/17/2023	4,528.5000	11/24/2023	4,568.0000	EXERCISE	53,325	53,325				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/17/2023	4,528.5000	11/24/2023	4,563.7500	EXERCISE	5,288	5,288				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/16/2023	4,524.5000	11/24/2023	4,563.7500	EXERCISE	19,625	19,625				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/16/2023	4,523.0000	11/24/2023	4,563.7500	EXERCISE	6,113	6,113				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/29/2023	4,560.0000	11/29/2023	4,575.5000	EXERCISE	29,450	29,450				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/21/2023	4,549.2500	11/29/2023	4,575.5000	EXERCISE	28,875	28,875				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/29/2023	4,568.7500	11/29/2023	4,575.5000	EXERCISE	3,038	3,038				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/20/2023	4,562.5000	11/29/2023	4,575.5000	EXERCISE	1,300	1,300				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/30/2023	4,574.7500	11/30/2023	4,554.2500	EXERCISE	(38,950)	(38,950)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/30/2023	4,574.7500	11/30/2023	4,562.2500	EXERCISE	(1,250)	(1,250)				
	41		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	12/01/2023	4,560.2500	12/01/2023	4,601.0000	EXERCISE	83,538	83,538				
	41		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/28/2023	4,560.2500	12/01/2023	4,601.0000	EXERCISE	83,538	83,538				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/28/2023	4,560.2500	12/01/2023	4,601.0000	EXERCISE	77,425	77,425				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/21/2023	4,564.5000	12/01/2023	4,601.0000	EXERCISE	54,750	54,750				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/28/2023	4,560.0000	12/01/2023	4,601.0000	EXERCISE	53,300	53,300				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/28/2023	4,560.0000	12/01/2023	4,601.0000	EXERCISE	45,100	45,100				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/27/2023	4,562.0000	12/01/2023	4,601.0000	EXERCISE	31,200	31,200				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/27/2023	4,562.0000	12/01/2023	4,601.0000	EXERCISE	3,900	3,900				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/28/2023	4,560.5000	12/01/2023	4,601.0000	EXERCISE	30,375	30,375				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/28/2023	4,563.0000	12/01/2023	4,601.0000	EXERCISE	24,700	24,700				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/28/2023	4,560.5000	12/01/2023	4,601.0000	EXERCISE	20,250	20,250				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/21/2023	4,565.0000	12/01/2023	4,601.0000	EXERCISE	12,600	12,600				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/21/2023	4,565.2500	12/01/2023	4,601.0000	EXERCISE	10,725	10,725				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/21/2023	4,564.5000	12/01/2023	4,601.0000	EXERCISE	9,125	9,125				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/21/2023	4,549.2500	12/01/2023	4,601.0000	EXERCISE	10,350	10,350				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	12/01/2023	4,573.0000	12/01/2023	4,601.0000	EXERCISE	4,200	4,200				
	42		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	12/04/2023	4,576.0000	12/04/2023	4,596.2500	EXERCISE	42,525	42,525				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	12/05/2023	4,565.0000	12/05/2023	4,583.7500	EXERCISE	28,125	28,125				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/28/2023	4,563.0000	12/05/2023	4,583.7500	EXERCISE	20,750	20,750				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	12/05/2023	4,566.7500	12/05/2023	4,583.7500	EXERCISE	13,600	13,600				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/30/2023	4,574.7500	12/05/2023	4,583.7500	EXERCISE	2,250	2,250				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	11/30/2023	4,574.7500	12/05/2023	4,576.7500	EXERCISE	400	400				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	12/05/2023	4,566.7500	12/05/2023	4,576.7500	EXERCISE	4,500	4,500				
	52		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	12/06/2023	4,574.7500	12/06/2023	4,571.5000	EXERCISE	(8,450)	(8,450)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	12/06/2023	4,585.5000	12/06/2023	4,571.5000	EXERCISE	(3,500)	(3,500)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	12/06/2023	4,557.0000	12/06/2023	4,571.5000	EXERCISE	2,175	2,175				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	12/04/2023	4,576.0000	12/06/2023	4,571.5000	EXERCISE	(225)	(225)				
	98		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	12/07/2023	4,586.7500	12/08/2023	4,589.5000	EXERCISE	13,475	13,475				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	12/07/2023	4,586.7500	12/08/2023	4,596.5000	EXERCISE	18,525	18,525				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	12/08/2023	4,642.2000	12/08/2023	4,596.5000	EXERCISE	(57,125)	(57,125)				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	12/08/2023	4,642.2000	12/08/2023	4,600.0000	EXERCISE	(54,860)	(54,860)				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	12/08/2023	4,587.5000	12/08/2023	4,600.0000	EXERCISE	20,000	20,000				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/15/2023	BAML -	12/04/2023	4,576.0000	12/08/2023	4,600.0000	EXERCISE	6,000	6,000				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/04/2023	4,576.0000	12/08/2023	4,660.0000	EXERCISE	84,000	84,000				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/07/2023	4,552.2500	12/08/2023	4,660.0000	EXERCISE	91,588	91,588				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/08/2023	4,587.5000	12/08/2023	4,660.0000	EXERCISE	50,750	50,750				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/11/2023	4,678.7500	12/11/2023	4,665.2500	EXERCISE	(11,475)	(11,475)				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/12/2023	4,696.5000	12/12/2023	4,687.5000	EXERCISE	(14,850)	(14,850)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/08/2023	4,642.2000	12/12/2023	4,687.5000	EXERCISE	49,830	49,830				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/12/2023	4,680.5000	12/12/2023	4,687.5000	EXERCISE	7,000	7,000				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
				Description of Item(s) Hedged, Used For Income Generation or Replicated											16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description		Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/12/2023	4,681.2500	12/12/2023	4,687.5000	EXERCISE	2,500	2,500				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/12/2023	4,681.5000	12/12/2023	4,687.5000	EXERCISE	2,400	2,400				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/12/2023	4,680.5000	12/12/2023	4,687.5000	EXERCISE	2,450	2,450				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/12/2023	4,681.2500	12/12/2023	4,687.5000	EXERCISE	1,250	1,250				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/12/2023	4,681.5000	12/12/2023	4,687.5000	EXERCISE	1,200	1,200				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/13/2023	4,759.0000	12/13/2023	4,700.7500	EXERCISE	(99,025)	(99,025)				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/11/2023	4,678.7500	12/13/2023	4,700.7500	EXERCISE	31,900	31,900				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/11/2023	4,678.7500	12/13/2023	4,704.0000	EXERCISE	1,263	1,263				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/08/2023	4,642.2000	12/13/2023	4,704.0000	EXERCISE	37,080	37,080				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/08/2023	4,642.2000	12/13/2023	4,745.2500	EXERCISE	66,983	66,983				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/14/2023	4,763.7500	12/14/2023	4,745.2500	EXERCISE	(30,525)	(30,525)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/14/2023	4,763.7500	12/14/2023	4,775.5000	EXERCISE	1,763	1,763				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/14/2023	4,764.5000	12/14/2023	4,775.5000	EXERCISE	2,750	2,750				
	55		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/15/2023	4,764.5000	12/15/2023	4,760.2500	EXERCISE	(11,688)	(11,688)				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/14/2023	4,770.5000	12/15/2023	4,760.2500	EXERCISE	(19,475)	(19,475)				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/15/2023	4,778.7500	12/15/2023	4,760.2500	EXERCISE	(24,050)	(24,050)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/15/2023	4,778.7500	12/15/2023	4,760.2500	EXERCISE	(22,200)	(22,200)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/15/2023	4,777.7500	12/15/2023	4,760.2500	EXERCISE	(1,750)	(1,750)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/15/2023	4,777.7500	12/15/2023	4,771.2500	EXERCISE	(4,550)	(4,550)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/15/2023	4,777.7500	12/15/2023	4,771.2500	EXERCISE	(1,950)	(1,950)				
	44		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/18/2023	4,793.2500	12/18/2023	4,794.0000	EXERCISE	1,650	1,650				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/18/2023	4,775.7500	12/18/2023	4,794.0000	EXERCISE	16,425	16,425				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/18/2023	4,776.0000	12/18/2023	4,794.0000	EXERCISE	900	900				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/18/2023	4,776.0000	12/18/2023	4,793.7500	EXERCISE	1,775	1,775				
	60		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/20/2023	4,750.5000	12/20/2023	4,779.0000	EXERCISE	85,500	85,500				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/20/2023	4,750.5000	12/20/2023	4,803.2500	EXERCISE	44,838	44,838				
	41		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/14/2023	4,770.5000	12/20/2023	4,803.2500	EXERCISE	67,138	67,138				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/14/2023	4,770.5000	12/20/2023	4,779.2500	EXERCISE	8,750	8,750				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/14/2023	4,770.5000	12/20/2023	4,817.7500	EXERCISE	30,713	30,713				
	66		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/21/2023	4,797.7500	12/21/2023	4,758.2500	EXERCISE	(130,350)	(130,350)				
	48		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/22/2023	4,790.5000	12/22/2023	4,812.2500	EXERCISE	52,200	52,200				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/19/2023	4,820.5000	12/22/2023	4,812.2500	EXERCISE	(8,250)	(8,250)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/19/2023	4,820.5000	12/22/2023	4,806.7500	EXERCISE	(17,188)	(17,188)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/19/2023	4,789.5000	12/22/2023	4,806.7500	EXERCISE	21,563	21,563				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/19/2023	4,789.5000	12/22/2023	4,806.7500	EXERCISE	2,588	2,588				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/19/2023	4,789.5000	12/22/2023	4,812.0000	EXERCISE	24,750	24,750				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/21/2023	4,797.7500	12/22/2023	4,812.0000	EXERCISE	8,550	8,550				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/21/2023	4,797.7500	12/22/2023	4,813.0000	EXERCISE	6,863	6,863				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/14/2023	4,770.7500	12/22/2023	4,813.0000	EXERCISE	33,800	33,800				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/14/2023	4,770.5000	12/22/2023	4,813.0000	EXERCISE	8,500	8,500				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/14/2023	4,770.5000	12/22/2023	4,806.5000	EXERCISE	3,600	3,600				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/18/2023	4,793.2500	12/22/2023	4,806.5000	EXERCISE	2,650	2,650				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/26/2023	4,826.0000	12/26/2023	4,808.5000	EXERCISE	(13,125)	(13,125)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/26/2023	4,826.2500	12/26/2023	4,808.5000	EXERCISE	(12,425)	(12,425)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/26/2023	4,819.7500	12/26/2023	4,808.5000	EXERCISE	(4,500)	(4,500)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/27/2023	4,825.5000	12/27/2023	4,831.5000	EXERCISE	7,500	7,500				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/27/2023	4,825.5000	12/27/2023	4,831.5000	EXERCISE	7,200	7,200				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/27/2023	4,834.5000	12/27/2023	4,831.5000	EXERCISE	(1,200)	(1,200)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/27/2023	4,834.5000	12/27/2023	4,831.2500	EXERCISE	(1,463)	(1,463)				
	69		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/28/2023	4,831.5000	12/28/2023	4,835.7500	EXERCISE	14,663	14,663				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/28/2023	4,831.5000	12/28/2023	4,835.5000	EXERCISE	1,600	1,600				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/21/2023	4,797.7500	12/29/2023	4,802.2500	EXERCISE	7,875	7,875				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/21/2023	4,797.7500	12/29/2023	4,802.0000	EXERCISE	7,225	7,225				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/21/2023	4,797.7500	12/29/2023	4,800.0000	EXERCISE	675	675				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/15/2024	BAML -	12/29/2023	4,833.7500	12/29/2023	4,800.0000	EXERCISE	(16,875)	(16,875)				
1539999999 - Long Futures - Hedging Other														6,275,803	6,275,803			XXX	XXX
Long Futures - Replication																			
Long Futures - Income Generation																			

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
Long Futures - Other																			
1579999999 - Long Futures - Subtotal - Long Futures														6,275,803	6,275,803			XXX	XXX
Short Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																			
Short Futures - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																			
Short Futures - Hedging Other																			
Short Futures - Income Generation																			
Short Futures - Other																			
SSAP No. 108 Adjustments - Offset to VM-21																			
SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																			
1709999999 - Subtotal - Hedging Other														6,275,803	6,275,803			XXX	XXX
1759999999 Totals														6,275,803	6,275,803			XXX	XXX

E21.28

(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 December 31 of Current Year

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
			4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 – Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		270,652,157	(154,407,116)	270,652,157	852,466,731	(538,347,049)	852,466,731	684,400	684,400
Over-The-Counter												
NAIC 1 Designation												
BARCLAYS - FX-	Y					(581,650)	(581,650)		(581,650)			
CITI - FX-	Y					(42,754)	(42,754)		(42,754)			
UBS - FX-	Y					(423,137)	(423,137)		(423,137)			
BAML - OPTION-	Y	Y	31,287,156		20,894,788		20,894,788	42,972,231		11,685,075		
BARCLAYS - OPTION-	Y	Y	4,760,000		2,133,262		2,133,262	4,808,469		48,469		
BNP PARIBAS - OPTION-	Y	Y	15,338,000		5,629,961		5,629,961	15,250,758				
CITI - OPTION-	Y	Y	81,172,602		40,883,835		40,883,835	79,161,376				
CS - OPTION-	Y	Y	30,000		42,591		42,591	64,440		34,440		
GS - OPTION-	Y	Y	96,850,000		71,601,284		71,601,284	97,982,439		1,132,439		
JPM - OPTION-	Y	Y	57,300,000		33,008,863		33,008,863	58,279,773		979,773		
ML - OPTION-	Y	Y	1,760,000		601,572		601,572	1,637,112				
MS - OPTION-	Y	Y	74,860,000		52,192,399		52,192,399	72,003,560				
RBCDV - OPTION-	Y	Y	3,260,000		1,765,213		1,765,213	3,502,421		242,421		
SG - OPTION-	Y	Y	2,389,000		1,178,294		1,178,294	2,645,066		256,066		
TB-OPTION-	Y	Y	2,450,000		926,902		926,902	2,642,679		192,679		
UBS - OPTION-	Y	Y	14,430,000		7,557,617		7,557,617	14,639,363		209,363		
WELLS FARGO - OPTION-	Y	Y	7,940,000		7,332,833		7,332,833	15,129,109		7,189,109		
0299999999 - Total NAIC 1 Designation			393,826,758		245,749,415	(1,047,541)	244,701,873	410,718,795	(1,047,541)	21,969,834		
NAIC 2 Designation												
NAIC 3 Designation												
NAIC 4 Designation												
NAIC 5 Designation												
NAIC 6 Designation												
0899999999 - Aggregate Sum of Central Clearinghouses (Excluding Exchange-Traded)			(1,941,702)		2,720,268	(2,280,121)	2,381,849	2,720,268	(2,280,121)	2,381,849	997,101	997,101
0999999999 Gross Totals			391,885,056		519,121,839	(157,734,779)	517,735,878	1,265,905,793	(541,674,712)	876,818,414	1,681,501	1,681,501
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					519,121,838	(157,734,779)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
BAML - OPTION -	CORPORATE BOND	30231G-BF-8	EXXON MOBIL CORP	3,726,400	4,000,000	3,726,400	03/19/2040	V
BAML - OPTION -	CORPORATE BOND	91324P-EE-8	UNITEDHEALTH GROUP INC	8,232,735	10,500,000	8,232,735	05/15/2041	V
JPM - SWAP -	CORPORATE BOND	822582-BE-1	SHELL INTERNATIONAL FINANCE BV	85,275	89,000	85,275	05/11/2035	V
JPM - SWAP -	CORPORATE BOND	822582-AD-4	SHELL INTERNATIONAL FINANCE BV	55,337	48,000	55,337	12/15/2038	V
JPM - SWAP -	CORPORATE BOND	539830-BW-8	LOCKHEED MARTIN CORPORATION	1,801,090	1,660,000	1,801,090	01/15/2033	V
0199999999 Total				13,900,837	16,297,000	13,900,837	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 -	CASH	000000-00-0	CASH	1,810,000	1,810,000	XXX		V
BARCLAYS - OPTION -	CASH	000000-00-0	CASH	4,760,000	4,760,000	XXX		V
BNP PARIBAS - OPTION -	CASH	000000-00-0	CASH	15,338,000	15,338,000	XXX		V
CITI - OPTION -	CASH	000000-00-0	CASH	81,172,602	81,172,602	XXX		V
CS - OPTION -	CASH	000000-00-0	CASH	30,000	30,000	XXX		V
GS - OPTION -	CASH	000000-00-0	CASH	96,850,000	96,850,000	XXX		V
JPM - OPTION -	CASH	000000-00-0	CASH	57,300,000	57,300,000	XXX		V
ML - OPTION -	CASH	000000-00-0	CASH	1,760,000	1,760,000	XXX		V
MS - OPTION -	CASH	000000-00-0	CASH	74,860,000	74,860,000	XXX		V
RBCDV - OPTION -	CASH	000000-00-0	CASH	3,260,000	3,260,000	XXX		V
SG - OPTION -	CASH	000000-00-0	CASH	2,389,000	2,389,000	XXX		V
TB-OPTION -	CASH	000000-00-0	CASH	2,450,000	2,450,000	XXX		V
UBS - OPTION -	CASH	000000-00-0	CASH	14,430,000	14,430,000	XXX		V
WELLS FARGO - OPTION -	CASH	000000-00-0	CASH	7,940,000	7,940,000	XXX		V
-		000000-00-0				XXX		
0299999999 Total				364,349,602	364,349,602	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 December 31 Current Year
(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 Date
Bonds - U.S. Governments - Issuer Obligations						
Bonds - U.S. Governments - Residential Mortgage-Backed Securities						
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						
Bonds - All Other Governments - Issuer Obligations						
Bonds - All Other Governments - Residential Mortgage-Backed Securities						
Bonds - All Other Governments - Commercial Mortgage-Backed Securities						
Bonds - All Other Governments - Other Loan-Backed and Structured Securities						
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities						
Bonds - 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						
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities						
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities						
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities						
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities						
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities						
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						
3138LJ-2G-4	FN AN6174		1.A	31,412,500	35,051,754	07/01/2037
880591-ES-7	TVA 4.25 09/15/65		1.A	31,159,130	35,624,083	09/15/2065
35563P-BD-0	SCRT 2017-2 MB		1.A	20,828,054	24,846,866	08/25/2056
35563P-BD-0	SCRT 2017-2 MB		1.A	9,612,948	11,148,492	08/25/2056
3138LN-NH-0	FN AN9391		1.A	30,306,825	32,147,451	06/01/2033
3140HR-6G-3	FN BL0870		1.A	29,621,978	34,084,789	12/01/2048
3138LN-NG-2	FN AN9390		1.A	29,203,504	30,977,131	06/01/2033
04352E-AB-1	ASCENSION HEALTH		1.B FE	11,259,728	14,349,448	11/15/2039
037833-EL-0	APPLE INC		1.B FE	4,781,770	4,821,621	08/05/2061
037833-ER-7	APPLE INC		1.B FE	4,453,500	4,202,515	08/08/2062
1019999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				202,639,937	227,254,151	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
38174T-AE-6	GOCAP 2016-33A AR2		1.E FE	125,175,180	130,000,000	08/25/2033
45669W-AC-0	INDX 2007-FLX5 2A1		1.A	4,696,257	4,466,616	08/25/2037
02660T-EK-5	AHM 2005-2 1A1		1.A	1,946,756	1,861,143	09/25/2045
36249B-AD-2	GSAA 2007-7 A4		1.A	770,917	854,786	07/25/2037
525221-EM-5	LXS 2005-7N 1A1A		1.A	689,768	686,211	12/25/2035
02660T-GS-6	AHM 2005-4 3A1		1.A	238,497	285,303	11/25/2045
126685-AF-3	CWHEL 2005-D 2A		1.A	97,741	100,038	11/15/2035
1029999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				133,615,117	138,254,098	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						
87342R-AC-8	BELL 2016-1A A23		2.B FE	77,300,439	77,882,737	05/25/2046
69120H-AA-0	OR 2023-11A A1T		1.A FE	54,945,055	55,000,000	05/15/2035
55356M-AA-3	MSF SS ABS TRUST		1.A FE	50,435,755	55,000,000	11/17/2043
69121X-AA-4	OR 2019-1A ANR		1.A FE	46,500,000	46,500,000	02/20/2036
29002A-AA-2	ELM20 2022-7A A		1.A FE	41,116,727	41,000,000	10/17/2034
010608-N7-8	ALSHGR 1.865 12/15/2025		1.B FE	39,937,147	38,880,000	12/15/2025
55285B-AC-9	MF1 2022-FL10 AS		1.A FE	34,780,340	34,845,647	09/19/2037
55285B-AC-9	MF1 2022-FL10 AS		1.A FE	3,974,896	3,982,360	09/19/2037
34964W-AA-0	FCBSL 2022-2A AT		1.A FE	34,187,680	34,000,000	10/18/2033
23327C-AA-9	DLS ABS CAPITAL TRUST		1.A FE	34,151,798	39,000,000	02/20/2044
30328D-AA-1	FSRIA 2022-FL6 A		1.A FE	34,087,652	33,577,537	08/19/2037
25522A-AA-1	DIV FINANCIAL SENIOR FUNDING TRUST		1.A FE	33,631,399	39,000,000	02/25/2044
97988A-AL-3	WDMNT 2017-3A A1R		1.A FE	32,733,195	33,000,000	04/20/2032
03329T-AG-9	ANCHF 2016-4A AR		1.A FE	31,809,750	36,500,000	04/27/2039
25521T-AA-1	DIV FINANCIAL SSNR FUNDING TRUST		1.A FE	31,522,861	36,000,000	02/25/2044
55356R-AA-2	MSF A-1 TRUST		1.A FE	31,371,558	35,000,000	11/20/2043
65251P-AY-9	NSLP 2014-1A AR		1.A FE	30,744,727	30,880,136	04/25/2031
95639D-GQ-7	WVSEDU 0.00 6/15/27		1.E FE	30,102,550	29,870,223	06/15/2027
03290A-AA-8	ANCHF 2021-13A A		1.A FE	29,662,042	34,000,000	07/27/2039
047681-QU-8	ATLANTA & FULTON CNTY GA REC A		1.B FE	26,929,273	26,946,593	12/01/2047
85816W-AE-4	STCR 2014-1RA B		1.B FE	26,663,347	26,880,000	04/21/2031
34706C-AC-3	FORT 2022-FL3 AS		1.A FE	26,400,683	27,300,000	12/17/2026
3133EM-R9-5	FFCB 2.31 07/36 - 07/22		1.B FE	25,313,684	31,946,270	07/14/2036
15675C-AA-3	CERB 2023-3A A1		1.A FE	25,252,273	25,138,676	09/13/2035
69122D-AA-7	OR 2019-1A A		1.A FE	23,646,413	23,646,413	05/20/2031
055984-AE-8	BSPRT 2022-FL9 AS		1.A FE	23,436,432	23,611,412	07/15/2039
14310Q-AA-6	CGFM 2015-1A A11R		1.A FE	23,401,112	23,500,000	10/20/2031
24703P-AA-2	DELLWOOD AB 2008-1		1.A FE	23,208,816	27,000,000	01/20/2043
69120E-AA-7	OR 2023-10A A		1.A FE	22,951,286	23,000,000	04/20/2035
929342-AB-9	WMRK 2022-WMRK B		1.A	21,972,236	21,845,912	11/15/2035
76243N-AG-1	RIAL 2022-FL8 C		1.G FE	20,912,103	22,100,000	01/19/2037
23327G-AA-0	DLS CAPITAL A TRUST		1.A FE	19,835,187	23,000,000	02/20/2044
30327M-AA-2	FSRIA 2022-FL5 A		1.A FE	19,515,666	19,229,327	06/19/2037
40442A-AA-7	HIT 2022-HI32 A		1.A	18,409,517	18,327,638	07/15/2039
66860C-AE-3	WOODS 2018-14BA B		1.A FE	17,969,472	16,096,988	11/13/2031
34961W-AJ-4	FCO 2018-11A BT		1.C FE	16,655,852	17,000,000	04/15/2031
34961J-BG-8	FCO 2017-9A CR		1.G FE	16,429,142	17,250,000	10/15/2033
30329X-AA-6	FSRIA 2022-FL7 A		1.A FE	16,212,251	16,253,246	10/19/2039
40170F-AA-4	GPIM 2018-1A A1		1.A FE	16,100,997	16,167,932	01/15/2031
92329Y-AN-6	VENTR 2014-17A BRR		1.A FE	15,963,888	16,000,000	04/15/2027
69701N-AC-0	PSTAT 2022-2A A2		1.B FE	15,957,200	15,502,665	10/15/2030
03330E-AJ-3	ANCHF 2016-3A A A1R		1.A FE	15,699,456	17,716,963	01/28/2039
033295-AA-4	ANCHF 2021-14A A		1.A FE	15,677,100	18,000,000	01/21/2040
15675A-AA-7	CERB 2023-1A A		1.A FE	15,250,320	15,250,000	03/22/2035
05606D-AS-7	BX 2022-PSB A		1.A	15,097,860	14,964,087	08/15/2039
30328D-AC-7	FSRIA 2022-FL6 AS		1.A FE	15,000,240	14,781,113	05/19/2037
38178G-AA-8	GOCAP 2020-49A AR		1.A FE	14,864,130	14,434,339	08/26/2033
34961J-BE-3	FCO 2017-9A BR		1.C FE	14,088,173	14,650,000	10/15/2033
03290A-AJ-9	ANCHF 2021-13A A2		1.A FE	13,963,008	16,000,000	07/27/2039
03330P-AQ-2	ANCHF 2018-5A BRR		1.A FE	12,966,808	14,950,000	04/25/2036
55285B-AG-0	MF1 2022-FL10 C		1.G FE	10,293,916	10,236,825	09/19/2037
55285B-AG-0	MF1 2022-FL10 C		1.G FE	1,995,912	1,984,648	09/19/2037
34706C-AE-9	FORT 2022-FL3 B		1.D FE	11,811,110	12,258,000	12/17/2026
055983-AJ-9	BSPRT 2022-FL8 D		2.B FE	10,313,281	11,000,000	02/15/2037
141781-BR-4	CARGILL INC		1.F FE	10,245,060	13,849,712	05/25/2051
30327M-AC-8	FSRIA 2022-FL5 AS		1.A FE	9,937,350	9,797,482	06/19/2037
30329X-AC-2	FSRIA 2022-FL7 AS		1.A FE	9,910,540	9,928,526	10/19/2039
48275E-AE-6	KREF 2022-FL3 B		1.D FE	9,557,640	10,000,000	02/15/2039

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(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 Date
01354M-DS-7	ALBUQUERQUE NEW MEXICO GROSS RCPTS		1.D FE	9,292,230	9,000,000	07/01/2036
67107K-BB-1	OCP 2014-7A A2RR		1.C FE	9,005,463	9,000,000	07/20/2029
38175N-AC-2	GOCAP 2015-25A BR		1.C FE	8,905,140	9,000,000	05/05/2030
05914F-BD-1	BCQSCB 0.0 9/15/2025		1.A FE	8,054,640	7,906,840	09/15/2025
55285B-AE-5	MF1 2022-FL10 B		1.D FE	7,026,782	6,947,220	09/19/2037
55285B-AE-5	MF1 2022-FL10 B		1.D FE	1,003,826	992,791	09/19/2037
100853-GH-7	BOS 0 9/15/2024		1.A FE	8,012,560	7,958,222	09/15/2024
50184B-AC-2	LCCM 2013-GCP A2		1.A	7,965,216	9,074,946	02/15/2036
06761M-AA-5	BMM 2018-IA A1		1.A FE	7,947,718	7,994,116	01/15/2031
40171D-BG-4	GUGG 2019-1A BR		1.F FE	7,911,376	8,000,000	10/15/2032
05591X-AG-6	BRSP 2021-FL1 C		1.G FE	7,855,777	8,500,000	08/19/2038
53946J-AG-9	LNCR 2019-CRE2 C		1.C FE	7,416,657	7,674,508	05/15/2036
92329Y-AQ-9	VENTR 2014-17A CRR		1.A FE	7,097,569	7,125,000	04/15/2027
48250R-BN-5	KKR 12 BR2		1.B FE	7,043,272	7,025,000	10/15/2030
12552M-AE-8	CIFC 2013-3RA A2		1.B FE	7,033,723	7,060,000	04/24/2031
29002A-AC-8	ELM2O 2022-7A B1		1.C FE	7,016,870	7,000,000	10/17/2034
010878-BA-3	CA COUNTY OF ALAMEDA UTGO 2018A		1.A FE	6,887,754	7,629,451	08/01/2038
40172P-AE-2	GUGG 2022-2A B		1.C FE	6,775,778	6,750,000	01/15/2035
055983-AE-0	BSPRT 2022-FL8 B		1.D FE	6,752,165	7,000,000	02/15/2037
979888-AU-8	WDMNT 2018-4A BR		1.C FE	6,745,088	7,000,000	04/20/2034
010878-BT-2	CA ALAMEDA COUNTY GO 2022B SOC		1.A FE	6,638,030	7,000,000	08/01/2042
15672Q-AE-7	CERB 2022-1A C		1.G FE	6,615,175	7,000,000	04/15/2034
06762Q-AC-1	BABSN LP-3A B		1.C FE	6,256,325	6,250,000	07/20/2033
55284J-AG-4	MF1 2022-FL8 C		1.G FE	6,248,853	6,500,000	02/19/2037
34961J-BJ-2	FCO 2017-9A DR		2.C FE	6,203,924	6,950,000	10/15/2033
30326M-AG-0	FSRIA 2022-FL4 C		1.G FE	6,066,044	6,250,000	01/19/2039
55284J-AE-9	MF1 2022-FL8 B		1.D FE	6,049,213	6,250,000	02/19/2037
34964W-AE-2	FCBSL 2022-2A B		1.B FE	6,005,406	6,000,000	10/18/2033
48250V-AY-3	KKR 13 CR		1.A FE	5,997,114	6,000,000	01/16/2028
65251P-BA-0	NSLP 2014-1A BR		1.C FE	5,923,962	6,000,000	04/25/2031
055984-AJ-7	BSPRT 2022-FL9 C		1.G FE	5,814,024	5,905,273	07/15/2039
38178E-AG-0	GOCAP 2013-16A CR2		1.F FE	5,794,206	6,000,000	07/25/2033
78485W-AG-4	STWD 2019-FL1 C		1.F FE	5,605,632	6,000,000	07/15/2038
055731-AJ-2	BSPDF 2021-FL1 D		2.B FE	5,465,748	6,000,000	10/15/2036
103228-AJ-1	BOYCE 2022-1A C		1.F FE	5,421,400	5,500,000	04/21/2035
53948H-AJ-5	LNCR 2021-CRE6 D		2.B FE	5,307,912	6,000,000	11/15/2038
92915U-AQ-7	VOYA 2017-2A CR		2.B FE	5,158,571	5,250,000	06/15/2030
349927-AE-3	FCBSL 2022-3A B		1.C FE	5,017,050	5,000,000	12/20/2035
94949F-AE-3	WELF 2022-2A B		1.C FE	5,016,565	5,000,000	10/18/2035
69120H-AC-6	OR 2023-11A B		1.C FE	4,975,890	5,000,000	05/15/2035
14310M-BA-4	CGMS 2014-1A BR2		1.C FE	4,973,680	4,951,024	04/17/2031
85815C-AC-3	STCR 2018-1A B		1.B FE	4,927,900	5,000,000	04/15/2031
38175B-AE-4	GOCAP 2018-36A C		1.F FE	4,818,775	5,000,000	02/05/2031
055984-AG-3	BSPRT 2022-FL9 B		1.D FE	4,786,440	4,921,077	07/15/2039
701631-AC-7	PARLI 2021-2A C		1.F FE	4,778,100	5,000,000	08/20/2032
055731-AG-8	BSPDF 2021-FL1 C		1.G FE	4,648,976	5,095,363	10/15/2036
48275R-AG-2	KREF 2021-FL2 C		1.G FE	4,621,850	5,000,000	02/15/2039
105933-AA-3	BRAVO 2023-NQM2 A1		1.A FE	4,432,622	4,412,367	05/25/2062
53946P-AC-4	LNCR 2022-CRE7 AS		1.A FE	4,098,058	4,054,910	01/17/2037
69120E-AC-3	OR 2023-10A B		1.C FE	4,015,552	4,000,000	04/20/2035
40171D-BJ-8	GUGG 2019-1A CR		2.C FE	3,994,638	4,100,000	10/15/2032
381743-AE-3	GOCAP 2021-54A C		1.E FE	3,819,792	4,000,000	08/05/2033
69290L-AJ-6	PFP 2021-7 D		1.F FE	3,816,962	3,999,800	04/14/2038
53946P-AJ-9	LNCR 2022-CRE7 D		2.B FE	3,774,484	4,000,000	01/17/2037
05591X-AJ-0	BRSP 2021-FL1 D		2.B FE	3,750,760	4,200,000	08/19/2038
76243N-AA-4	RIAL 2022-FL8 A		1.A FE	3,738,657	3,764,617	01/19/2037
05606D-AC-2	BX 2022-PSB B		1.A	3,541,766	3,520,906	08/15/2039
03465G-AA-4	AOMT 2023-2 A1		1.A FE	3,541,245	3,449,027	10/25/2067
30327M-AE-4	FSRIA 2022-FL5 B		1.D FE	3,459,904	3,429,755	06/19/2037
01170R-JC-7	AK ALASKA HSG FIN CORP 2019A		1.B FE	3,403,160	4,000,000	12/01/2039
38138J-AJ-2	GLM 2021-9A D		2.C FE	3,401,416	3,500,000	01/20/2033
50190F-AC-5	LCCM 2021-FL3 AS		1.A FE	3,382,205	3,455,629	11/15/2038
24879A-AA-3	DNNMFH 3.98 06/01/2042		1.A FE	3,377,485	3,385,000	06/01/2042
BGH7F7-TD-0	PROJECT POMEGRANATE		1.G PL	3,374,405	3,374,405	09/15/2026
15674L-AE-6	CERB 2021-2A C		1.G FE	3,045,215	3,150,000	04/15/2033
38178G-AE-0	GOCAP 2020-49A CR		1.F FE	3,009,469	3,150,000	08/26/2033
187466-CE-5	CLISCD 1.47 9/15/2025		1.B FE	3,005,293	2,935,000	09/15/2025
30328D-AG-8	FSRIA 2022-FL6 C		1.G FE	2,986,551	2,963,839	08/19/2037
38175B-AC-8	GOCAP 2018-36A B		1.C FE	2,980,758	3,000,000	02/05/2031
103228-AE-2	BOYCE 2022-1A B1		1.C FE	2,970,990	3,000,000	04/21/2035
34960J-AU-9	FCO 2015-6A A2R		1.A FE	2,967,660	3,000,000	07/10/2030
55821U-AG-9	MDPK 2021-48A D		2.C FE	2,966,046	3,000,000	04/19/2033
98955R-AF-6	OR 2019-2A ALR		1.A FE	2,965,038	2,905,550	04/20/2033
15674J-AB-7	CERB 2020-3A B		1.A FE	2,948,868	3,000,000	01/15/2033
30327M-AG-9	FSRIA 2022-FL5 C		1.G FE	2,938,497	2,941,278	06/19/2027
42704R-AA-9	HERA 2021-FL1 A		1.A FE	2,865,260	2,869,631	02/18/2038
05492Q-AE-6	BDS 2020-FL5 B		1.A FE	2,821,140	2,810,307	02/16/2037
53947X-AL-6	LNCR 2021-CRE5 D		2.B FE	2,803,107	3,000,000	06/15/2036
00103C-AJ-8	ACRES 2021-FL1 D		2.B FE	2,768,397	2,748,123	06/15/2036
03330P-AS-8	ANCHF 2018-5A CRR		1.B FE	2,749,760	3,250,000	04/25/2036
38178G-AC-4	GOCAP 2020-49A BR		1.C FE	2,746,636	2,850,000	08/26/2033
03328Q-BG-5	ANCHC 2015-6A DRR		2.C FE	2,702,890	2,750,000	07/15/2030
30328D-AE-3	FSRIA 2022-FL6 B		1.D FE	2,625,118	2,593,150	08/19/2037
25477G-QZ-1	DISTRICT COLUMBIA INCOME TAX REV		1.B FE	2,523,480	3,000,000	03/01/2039
05608X-AG-7	BXMT 2020-FL3 C		1.G FE	2,520,549	3,000,000	11/15/2037
05493N-AG-7	BDS 2021-FL9 D		2.A FE	2,446,246	2,600,000	11/16/2038
15674R-AG-8	CERB 2021-5A A		1.G FE	2,383,375	2,473,106	09/22/2033
BGH7F7-VB-1	PROJECT POMEGRANATE		1.G PL	2,318,183	2,435,489	09/15/2026
34961J-BC-7	FCO 2017-9A A2TR		1.A FE	2,244,214	2,150,466	10/15/2033
041806-RN-2	TX KIPP TEXAS INC 2018		1.A FE	2,216,755	2,187,206	08/15/2036
041806-RP-7	TX KIPP TEXAS INC 2018		1.A FE	2,207,331	2,187,638	08/15/2037
00500J-AJ-2	ACRES 2021-FL2 D		2.B FE	2,158,181	2,269,537	01/15/2037
53946C-AE-9	LNCR 2021-CRE4 C		1.E FE	2,057,106	2,087,671	07/15/2035
06762Q-AA-5	BABSN LP-3A A		1.A FE	2,019,842	1,992,865	07/20/2033
40172P-AC-6	GUGG 2022-2A A2		1.A FE	2,006,248	2,000,000	01/15/2035
69701Y-AE-2	PSTAT 2021-1A B		1.C FE	1,999,032	2,000,000	04/20/2029
15674E-AC-6	CERB 2021-1A B		1.A FE	1,986,672	2,000,000	04/15/2032
48251B-AY-6	KKR 16 A2R2		1.C FE	1,984,018	1,896,040	10/20/2034
55955K-AE-4	MAGNE 2021-29A C		1.E FE	1,969,932	2,000,000	01/15/2034
67578F-AG-2	OCT49 2020-5A D		2.C FE	1,956,912	2,000,000	01/15/2033
15674E-AE-2	CERB 2021-1A C		1.D FE	1,950,320	2,000,000	04/15/2032
1301ET-AA-0	CAL ENDOWMENT		1.A FE	1,948,110	3,000,000	04/01/2051
24823D-AU-0	DEN11 2015-1A A2RR		1.A FE	1,945,896	1,946,246	10/20/2028
00500J-AE-3	ACRES 2021-FL2 B		1.D FE	1,943,132	1,927,514	01/15/2037
78485W-AC-3	STWD 2019-FL1 AS		1.A FE	1,937,904	1,937,134	07/15/2038
041806-RQ-5	TX KIPP TEXAS INC 2018		1.A FE	1,914,601	1,904,971	08/15/2038
072917-AG-2	BXCMM 2022-1A C		1.F FE	1,896,352	2,000,000	04/20/2035
30319Y-AJ-7	FSRIA 2021-FL2 D		2.B FE	1,880,872	2,000,000	02/16/2027

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
39809P-AG-0	GSTNE 2021-FL3 C		1.G FE	1,879,356	2,000,000	07/15/2039
000807-AS-6	ABPCI 2019-5A BR		1.G FE	1,879,131	1,950,000	04/20/2031
69702D-AE-7	PSTAT 2021-2A B		1.B FE	1,799,096	1,732,747	05/20/2029
05601H-AJ-3	BSPRT 2021-FL6 D		2.B FE	1,793,228	2,000,000	03/15/2036
01170R-JB-9	AK ALASKA HSG FIN CORP 2019A		1.B FE	1,777,880	2,000,000	12/01/2034
64134J-AG-8	NEUB 2021-40A D		2.C FE	1,661,580	1,700,000	04/15/2033
12434L-AG-9	BXMT 2020-FL2 C		1.G FE	1,611,365	1,790,832	02/16/2037
248796-CQ-5	DNNHSG 2.15 11/01/2038		1.B FE	1,493,720	2,000,000	11/01/2038
55821U-AE-4	MDPK 2021-48A C		1.F FE	1,493,457	1,500,000	04/19/2033
00489T-AJ-5	ACR 2021-FL4 D		2.B FE	1,447,793	1,550,000	12/18/2037
76243N-AE-6	RIAL 2022-FL8 B		1.D FE	1,419,603	1,500,000	01/19/2037
66858C-AE-7	WOODS 2018-12BA B		1.B FE	1,234,256	1,159,947	06/15/2031
69290L-AL-1	PFP 2021-7 E		2.B FE	1,140,481	1,195,947	04/14/2038
143109-AQ-9	CGMS 2016-4A BR		1.C FE	1,002,145	899,441	10/20/2027
69701Y-AG-7	PSTAT 2021-1A C		1.G FE	1,001,840	1,000,000	04/20/2029
55955K-AG-9	MAGNE 2021-29A D		2.B FE	1,001,132	1,000,000	01/15/2034
67578F-AE-7	OCT49 2020-5A C		1.F FE	993,697	1,000,000	01/15/2033
12550Y-AU-8	CIFC 2017-2A DR		2.C FE	991,363	1,000,000	04/20/2030
15674P-AA-5	CERB 2021-3A A		1.A FE	989,979	957,062	07/23/2033
64134J-AE-3	NEUB 2021-40A C		1.F FE	987,148	1,000,000	04/15/2033
40390J-AJ-1	HGI 2021-FL2 E		2.C FE	985,083	1,050,000	09/19/2036
38138J-AG-8	GLM 2021-9A C		1.F FE	982,185	1,000,000	01/20/2033
000823-AQ-7	ABPCI 2017-1A CR		1.F FE	964,510	1,000,000	04/20/2032
072917-AE-7	BXCMM 2022-1A B		1.C FE	960,687	1,000,000	04/20/2035
000823-AS-3	ABPCI 2017-1A DR		2.C FE	947,362	1,000,000	04/20/2032
42704R-AG-6	HERA 2021-FL1 C		1.E FE	943,532	1,000,000	12/01/2037
78485W-AE-9	STWD 2019-FL1 B		1.C FE	939,048	980,180	07/15/2038
05493F-AJ-8	BDS 2021-FL7 E		2.C FE	934,594	1,000,000	06/16/2036
50202K-AJ-5	LCCM 2021-FL2 D		2.B FE	929,371	1,000,000	12/15/2038
12434L-AJ-3	BXMT 2020-FL2 D		2.B FE	834,197	1,031,020	02/15/2037
12434L-AA-2	BXMT 2020-FL2 A		1.A FE	645,628	669,566	02/16/2037
42704R-AC-5	HERA 2021-FL1 AS		1.A FE	625,290	617,815	02/18/2038
30319Y-AG-3	FSRIA 2021-FL2 C		1.G FE	472,464	500,000	06/16/2038
00500J-AG-8	ACRES 2021-FL2 C		1.G FE	466,715	476,935	01/15/2037
59801W-AT-3	MIDO 2017-7A CR		1.C FE	449,784	426,551	07/15/2029
69290L-AG-2	PFP 2021-7 C		1.C FE	154,047	157,542	04/14/2038
88576P-AC-7	HENDR 2004-A A1		1.A FE	90,401	85,360	09/15/2045
86358E-RB-4	SAIL 2005-2 M2		1.A	14,932	15,702	03/25/2035
1049999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				1,877,833,818	1,952,430,061	XXX
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)				2,214,088,872	2,317,938,309	XXX
Bonds - Hybrid Securities - Issuer Obligations						
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities						
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities						
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						
Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						
Bonds - Parent, Subsidiaries and Affiliates - Residential Mortgage-Backed Securities						
Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities						
Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						
Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans - Issued						
Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans – Acquired						
Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued						
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans – Acquired						
BGH6X2-AX-9	PARK PLACE TECH 1L TL CL		4.C FE	65,030,210	63,489,939	11/10/2027
BGH7DM-SF-5	EISNERAMPER 1L TLB CL		4.B FE	23,349,273	23,095,830	07/28/2028
BGH77G-QR-9	PABST (BLUE RIBBON) 1L TLB CL		5.A FE	22,918,249	25,685,452	04/29/2028
BGH79X-BE-7	ARCLINE(FAIRBANKS)1L TL CL		4.B FE	19,042,255	18,961,781	06/14/2028
BGH6VS-UH-7	HELP AT HOME (HAH GROUP) 1L TL CL		4.C FE	17,985,481	17,919,759	10/29/2027
BGH6ER-D8-7	CURRICULUM ASSOCIATES 1L TL CL		4.C YE	14,001,405	14,014,781	01/27/2027
BGH6WV-MF-2	CAPSTONE ACQUISITION 1L TL		4.B PL	13,544,491	13,505,474	10/29/2027
BGH6B3-MZ-3	LIFELONG LEARNER (PSI) 1L TLB CL		5.B GI	13,365,000	14,320,174	10/04/2026
BGH7GZ-3V-5	FLORIDA FOOD 1L TLB CL		5.A FE	11,207,869	12,579,807	10/08/2028
BGH7JB-5F-8	MICHAEL BAKER 1L TLB CL		4.B FE	5,880,000	5,835,631	10/26/2028
BGH6B4-38-2	LIFELONG (PSI) 1L REV FUND CL		5.B GI	5,558,541	5,989,000	10/20/2025
BGH736-PL-1	FRANCHISE 1L TL		4.B FE	5,132,589	6,301,893	03/10/2026
BGH7D1-Q3-0	SWEETWATER SOUND 1L TLB CL		4.B FE	5,050,269	5,013,725	07/29/2028
BGH6JD-14-5	LYTX 1L DDTL CL 2020 A&R FUNDED		5.A	3,764,681	3,766,828	02/28/2028
BGH6JD-14-5	LYTX 1L DDTL CL 2020 A&R FUNDED		5.A	1,215,375	1,216,068	02/28/2028
BGH66R-0A-5	SEAL FOR LIFE GLBL DUTCH EUR 1L TL		4.A PL	4,659,172	4,713,419	07/23/2025
BGH6JD-1G-8	LYTX INC 1L TL CL 2020 A&R		5.A	2,739,590	2,771,024	02/28/2028
BGH6JD-1G-8	LYTX INC 1L TL CL 2020 A&R		5.A	860,674	870,549	02/28/2028
BGH5G1-HL-1	HEALTHCHANNELS INC 1L TL CL		6	3,316,426	3,316,426	04/03/2025
BGH79J-YC-7	SOLERA 1L REV CL USD FUNDED		3.C FE	2,567,779	2,733,975	06/04/2026
BGH7MK-R7-8	KRONOS (KIK) 1L TL CL		4.C FE	2,457,669	2,417,177	12/22/2026
BGH6VF-B9-4	SOUTHERN VETERINARY PART 1L TL CL		4.C FE	2,435,074	2,436,210	10/05/2027
BGH6WC-8X-1	HELP AT HOME(HAH)1L DDTL CL FUNDED		4.C FE	2,276,705	2,289,573	10/29/2027
BGH7M8-DU-9	SECRETARIAT ADVISORS 1L TL CL		4.B PL	2,111,591	2,103,813	12/13/2028
BGH7GS-78-8	MB2 1L DDTL CL FUNDED		4.B PL	2,015,915	2,023,330	01/29/2027
BGH659-CX-3	DATIX BIDCO 2L TL TRANCHE 3		5.B GI	1,986,000	1,982,847	05/20/2027
BGH7GZ-2Y-0	VECTOR (USNR WOOD FIBER) 1L TLB CL		4.B FE	1,948,975	1,938,028	10/08/2028
BGH71R-WP-0	MB2 1L TL CL		4.B PL	1,919,115	1,916,908	01/29/2027
BGH6BJ-WV-6	LIFELONG (PSI)1L DDTLB FUNDED CL		5.B GI	1,829,605	1,962,132	10/19/2026
BGH6Y8-E6-0	BARENTZ 1L TL CL USD		4.B FE	1,629,074	1,636,052	11/25/2027
BGH71R-WR-6	MB2 1L DDTL CL FUNDED		3.A PL	1,619,957	1,630,761	01/29/2027
BGH6GA-C4-3	TENEO HOLDINGS LLC 1L TLB CL		4.B FE	1,446,297	1,430,968	07/12/2025
BGH65T-46-7	MATADOR (CEPSA) 1L TLB		3.C FE	1,228,971	1,215,327	06/12/2026
BGH7DC-XA-2	SOTHEBYS 1L TLB CL REFI		4.B FE	1,126,989	1,137,413	01/15/2027
BGH5BJ-7J-3	SUNSOURCE STS (CD&R HYDRA)TL 1L CL		4.C FE	975,827	968,391	12/11/2024
BGH71R-7C-7	KRONOS (KIK) 1L TLB CL		4.C FE	972,437	971,494	12/22/2026
BGH6CC-ME-9	ACQUIA INC 1L REVOLVER FUNDED		5.B GI	946,274	984,000	10/31/2025
BGH70Y-8Z-1	WOMENS CARE 1L TL CL		4.C FE	840,938	975,000	01/15/2028
BGH6WV-N4-6	CAPSTONE ACQUISITION 1L DDTL FUND		4.B PL	794,939	794,200	11/12/2027
BGH7H8-9W-6	EYECARE PARTNERS LLC 1L TL CL		5.B FE	776,913	776,913	10/14/2028
BGH6B4-2N-0	LIFELONG (PSI)1L DDTLA FUNDED CL		5.B GI	771,829	826,316	10/19/2026
BGH76P-HQ-4	HIGHTOWER 1L TL CL		4.C FE	731,600	729,165	04/21/2028
BGH71C-R1-2	PIP 1L TL CL		4.C FE	366,561	366,946	01/06/2028
BGH7M8-KW-7	SECRETARIAT 1L DDTL CL FUNDED		4.B PL	337,841	337,841	12/29/2028
BGH7CJ-QA-6	MCGRAW HILL TLB 1L CL		4.B FE	131,977	130,776	07/28/2028
1829999999 - Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired				274,868,400	280,083,118	XXX
1909999999 - Bonds - Unaffiliated Bank Loans - Subtotals – Unaffiliated Bank Loans				274,868,400	280,083,118	XXX
Bonds - Unaffiliated Certificates of Deposit						
2419999999 - Bonds - Total Bonds - Subtotals - Issuer Obligations				202,639,937	227,254,151	XXX
2429999999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities				133,615,117	138,254,098	XXX
2449999999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities				1,877,833,818	1,952,430,061	XXX

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(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 Date
2479999999	- Bonds - Total Bonds - Subtotals - Unaffiliated Bank Loans			274,868,400	280,083,118	XXX
2509999999	- Bonds - Total Bonds - Subtotals - Total Bonds			2,488,957,273	2,598,021,427	XXX
Stocks - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred						
Stocks - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred						
Stocks - Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred						
Stocks - Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred						
Stocks - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded						
Stocks - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other						
Stocks - Common Stocks - Mutual Funds - Designations Assigned by the SVO						
Stocks - Common Stocks - Mutual Funds - Designation Not Assigned by SVO						
Stocks - Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO						
Stocks - Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO						
Stocks - Common Stocks - Closed-End Funds - Designations Assigned by the SVO						
Stocks - Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO						
Stocks - Common Stocks - Exchange Traded Funds						
Stocks - Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded						
Stocks - Common Stocks - Parent, Subsidiaries and Affiliates - Other						
Real Estate (Schedule A)						
Mortgage Loans on Real Estate (Schedule B)						
Other Invested Assets (Schedule BA)						
Short-Term Invested Assets (Schedule DA, Part 1)						
Cash (Schedule E, Part 1)						
Cash Equivalents (Schedule E, Part 2)						
Other Assets						
9999999999 Totals				2,488,957,273	2,598,021,427	XXX

General Interrogatories:

1. Total activity for the year ..... Fair Value $ ..... 663,069 Book/Adjusted Carrying Value $ ..... (54,483,312)
2. Average balance for the year ..... Fair Value $ ..... 2,488,625,738 Book/Adjusted Carrying Value $ 2,625,263,083

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
OPEN DEPOSITORIES						
CitiBank N.A. New York, NY		0.040	11,216,944		242,551,386	XXX
Bank of America New York, NY					8,219,078	XXX
Bank of New York Mellon New York, NY					1,466,725	XXX
Wells Fargo Sioux Falls, SD		0.021	142,797		(76,410,811)	XXX
0199998 Deposits in 1 depositories that do not exceed the allowable limit in any one depository - Open Depositories	XXX	XXX			(5,030)	XXX
0199999 Totals - Open Depositories	XXX	XXX	11,359,741		175,821,347	XXX
0399999 Total Cash on Deposit	XXX	XXX	11,359,741		175,821,347	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total Cash	XXX	XXX	11,359,741		175,821,347	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	272,745,538	4. April	445,733,737	7. July	469,582,604	10. October	564,015,111
2. February	321,890,443	5. May	552,275,987	8. August	678,477,391	11. November	578,607,086
3. March	253,150,007	6. June	674,097,216	9. September	485,023,327	12. December	175,821,347

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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	FHDN 0.0 1/2/08		12/29/2023	5.203	01/02/2024	167,975,734		72,801
XXX	B 0.00 01/11/2024		12/05/2023	5.294	01/11/2024	149,780,625		592,313
XXX	B 0.00 01/18/2024		12/05/2023	5.317	01/18/2024	149,625,824		594,282
XXX	B 0.00 01/02/2024		12/27/2023	5.304	01/02/2024	387,943,412		732,585
0019999999 - Bonds - U.S. Governments - Issuer Obligations						855,325,595		1,991,981
Bonds - U.S. Governments - Residential Mortgage-Backed Securities								
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities								
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities								
0109999999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						855,325,595		1,991,981
Bonds - All Other Governments - Issuer Obligations								
Bonds - All Other Governments - Residential Mortgage-Backed Securities								
Bonds - All Other Governments - Commercial Mortgage-Backed Securities								
Bonds - All Other Governments - Other Loan-Backed and Structured Securities								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities								
Bonds - .S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities								
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities								
Bonds - Industrial and Miscellaneous - Issuer Obligations								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities								
Bonds - Hybrid Securities - Issuer Obligations								
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities								
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities								
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Residential Mortgage-Backed Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Issued								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Acquired								
Bonds - SVO Identified Funds - Exchange Traded Funds –as Identified by the SVO								
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued								
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired								
2419999999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						855,325,595		1,991,981
2509999999 - Bonds - Total Bonds - Subtotals - Bonds						855,325,595		1,991,981
Sweep Accounts								
Exempt Money Market Mutual Funds – as Identified by SVO								
All Other Money Market Mutual Funds								
Qualified Cash Pools Under SSAP No. 2R								
Other Cash Equivalents								
8609999999 Total Cash Equivalents						855,325,595		1,991,981

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1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A	1A	$ 855,325,595	1B	$	1C	$	1D	$	1E	$	1F	$	1G	$
1B	2A	$	2B	$	2C	$								
1C	3A	$	3B	$	3C	$								
1D	4A	$	4B	$	4C	$								
1E	5A	$	5B	$	5C	$								
1F	6	$												

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, etc.	1 Type of Deposits	2 Purpose of Deposits	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Life Insurance			224,225	202,782
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Life Insurance			60,667	57,788
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA			37,589,234	37,589,234		
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Life Insurance			227,500	216,704
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	Life Insurance			423,012	397,016
33. New York NY						
34. North Carolina NC	B	Life Insurance			439,834	418,962
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	Life Insurance			60,667	57,788
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Total	XXX	XXX	37,589,234	37,589,234	1,435,905	1,351,040
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX				