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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

The Lafayette Life Insurance Company

NAIC Group Code 0836 (Current) 0836 (Prior) NAIC Company Code 65242 Employer's ID Number 35-0457540

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

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

Incorporated/Organized 12/26/1905 Commenced Business 12/26/1905

Statutory Home Office 301 East 4th Street (Street and Number), Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)

Main Administrative Office 400 Broadway (Street and Number)
Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-362-4900 (Area Code) (Telephone Number)

Mail Address 400 Broadway (Street and Number or P.O. Box), Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 400 Broadway (Street and Number)
Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-362-4900 (Area Code) (Telephone Number)

Internet Website Address www.Lafayettelife.com

Statutory Statement Contact Wade Matthew Fugate (Name), 513-629-1402 (Area Code) (Telephone Number)
CompAcctGrp@WesternSouthernLife.com (E-mail Address), 513-629-1871 (FAX Number)

OFFICERS

Chairman of the Board	John Finn Barrett	Secretary and Counsel	Donald Joseph Wuebbling
President & CEO	John Henry Bultema III		

OTHER

James Howard Acton Jr., VP, Chief Financial Officer	Lisa Beth Fangman, Sr VP	James Jeffrey Fitzgerald, Sr VP, Chf Information Off
Wade Matthew Fugate, VP, Controller	Daniel Eugene Haneline, VP	David Todd Henderson, Sr VP, Chf Acty, Risk, Data Off
Kevin Louis Howard, VP, Deputy Gen Counsel	Bradley Joseph Hunkler, Sr VP	Stephen Gale Hussey, Jr., Sr VP
Mark Daniel Hutchinson #, VP	Jay Vincent Johnson, VP, Treasurer	Linda Marie Lake, Sr VP
Bruce William Maisel, VP, CCO	David Edward Nevers, VP	Jonathan David Niemeyer, Sr VP, CAO, & Gen Counsel
Robert Warner Off, VP	Ryan Keith Richey #, VP	Paul Charles Silva, VP
Lawrence Robert Silverstein, Sr VP, CMO	Rodrick Landon Snyder #, VP, Chief Audit Officer	Jacob Cole Steuber, VP
James Joseph Vance, Sr VP, Co-Chief Inv Officer	Brendan Matthew White, Sr VP, Co-Chief Inv Officer	Aaron Jason Wolf, VP, Chief Underwriter

DIRECTORS OR TRUSTEES

John Finn Barrett	John Henry Bultema III	Jill Tripp McGruder
Jonathan David Niemeyer	James Joseph Vance #	Donald Joseph Wuebbling

State of Ohio
County of Hamilton 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.

John Henry Bultema III President & CEO	Donald Joseph Wuebbling Secretary and Counsel	Wade Matthew Fugate VP and Controller

Subscribed and sworn to before me this
27th day of October, 2022

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 Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	4,236,052,849		4,236,052,849	4,013,410,382
2.	Stocks:				
	2.1 Preferred stocks	13,440,270		13,440,270	14,632,667
	2.2 Common stocks	156,981,505	737,301	156,244,204	179,396,444
3.	Mortgage loans on real estate:				
	3.1 First liens	800,777,956		800,777,956	644,694,593
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)			0	0
	4.2 Properties held for the production of income (less $ ..... encumbrances)			0	0
	4.3 Properties held for sale (less $ ..... encumbrances)			0	0
5.	Cash ($ (10,988,257)), cash equivalents ($ 24,391,938) and short-term investments ($ 3,250,000)	16,653,681		16,653,681	124,335,155
6.	Contract loans (including $ ..... premium notes)	749,622,831		749,622,831	687,362,950
7.	Derivatives	11,941,826		11,941,826	78,900,160
8.	Other invested assets	381,321,537	0	381,321,537	419,553,027
9.	Receivables for securities	2,901,432		2,901,432	634,211
10.	Securities lending reinvested collateral assets	10,574,567		10,574,567	25,754,858
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	6,380,268,454	737,301	6,379,531,153	6,188,674,447
13.	Title plants less $ ..... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	60,834,143		60,834,143	53,858,799
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	9,140,461		9,140,461	8,879,146
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	48,860,040		48,860,040	46,371,107
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	3,616,535		3,616,535	3,987,629
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts	34,899		34,899	45,208
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	3,728,060		3,728,060	4,517,131
18.2	Net deferred tax asset	82,265,399	42,756,386	39,509,013	37,617,456
19.	Guaranty funds receivable or on deposit	1,410,534		1,410,534	1,595,225
20.	Electronic data processing equipment and software			0	0
21.	Furniture and equipment, including health care delivery assets ($ .....)			0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates			0	0
24.	Health care ($ .....) and other amounts receivable	8,086,969	8,086,969	0	0
25.	Aggregate write-ins for other than invested assets	0	0	0	0
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	6,598,245,494	51,580,656	6,546,664,838	6,345,546,148
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28.	Total (Lines 26 and 27)	6,598,245,494	51,580,656	6,546,664,838	6,345,546,148
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.					
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	0	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 5,218,920,432 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	5,218,920,432	4,982,387,215
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)	233,804	238,941
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	563,859,419	483,411,964
4.	Contract claims:		
	4.1 Life	14,760,282	18,712,604
	4.2 Accident and health		0
5.	Policyholders' dividends/refunds to members $ 1,175,926 and coupons $ ..... due and unpaid	1,175,926	1,170,318
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)	89,071,659	80,442,068
	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	1,413,902	1,410,737
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 $ 3,166,390 ceded	3,166,390	3,742,880
	9.4 Interest Maintenance Reserve	16,109,644	19,790,769
10.	Commissions to agents due or accrued-life and annuity contracts $ 916,921 , accident and health $ ..... and deposit-type contract funds $	916,921	951,548
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	827,663	1,155,476
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	2,307,935	4,101,885
15.1	Current federal and foreign income taxes, including $ ..... on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	65,209	
17.	Amounts withheld or retained by reporting entity as agent or trustee	299,976	194,147
18.	Amounts held for agents' account, including $ ..... agents' credit balances		
19.	Remittances and items not allocated	12,250,851	10,578,314
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	1,249,914	1,146,219
22.	Borrowed money $ ..... and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	67,961,365	100,926,231
	24.02 Reinsurance in unauthorized and certified ($ .....) companies		0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ .....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	2,334,887	3,621,755
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	5,801,634	55,640,200
	24.09 Payable for securities	11,948,826	4,826,250
	24.10 Payable for securities lending	114,298,003	91,023,876
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	40,435,851	75,799,332
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	6,169,410,493	5,941,272,729
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	6,169,410,493	5,941,272,729
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		0
33.	Gross paid in and contributed surplus	260,072,668	260,072,668
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	114,681,677	141,700,751
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)	374,754,345	401,773,419
38.	Totals of Lines 29, 30 and 37	377,254,345	404,273,419
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	6,546,664,838	6,345,546,148
	DETAILS OF WRITE-INS		
2501.	Unfunded Commitment to Low Income Housing Tax Credit Property	34,308,717	64,131,987
2502.	Payable for collateral on Derivatives	4,440,000	9,800,000
2503.	Outstanding disbursement - death	1,034,290	1,407,374
2598.	Summary of remaining write-ins for Line 25 from overflow page	652,844	459,971
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	40,435,851	75,799,332
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	508,969,939	472,329,074	643,543,241
2.	Considerations for supplementary contracts with life contingencies	4,429,366	5,954,624	6,473,375
3.	Net investment income	164,821,999	177,740,134	248,237,075
4.	Amortization of Interest Maintenance Reserve (IMR)	2,344,288	2,464,472	2,797,985
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded	32,977	41,345	49,686
7.	Reserve adjustments on reinsurance ceded			0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			0
	8.2 Charges and fees for deposit-type contracts			0
	8.3 Aggregate write-ins for miscellaneous income	1,164,999	939,385	1,097,455
9.	Totals (Lines 1 to 8.3)	681,763,568	659,469,034	902,198,817
10.	Death benefits	34,689,901	29,405,064	40,097,759
11.	Matured endowments (excluding guaranteed annual pure endowments)	75,786	148,243	242,229
12.	Annuity benefits	27,022,032	33,235,652	40,688,345
13.	Disability benefits and benefits under accident and health contracts	1,071,421	1,033,814	1,332,511
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	218,752,597	249,482,143	328,874,576
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	6,756,398	4,154,681	5,214,024
18.	Payments on supplementary contracts with life contingencies	3,198,126	2,460,268	3,311,240
19.	Increase in aggregate reserves for life and accident and health contracts	236,528,079	202,529,956	293,100,970
20.	Totals (Lines 10 to 19)	528,094,340	522,449,821	712,861,654
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	62,684,184	57,291,758	78,231,188
22.	Commissions and expense allowances on reinsurance assumed	0		
23.	General insurance expenses and fraternal expenses	29,559,495	34,120,941	47,146,106
24.	Insurance taxes, licenses and fees, excluding federal income taxes	9,138,411	8,313,966	11,315,039
25.	Increase in loading on deferred and uncollected premiums	1,546,322	248,646	460,017
26.	Net transfers to or (from) Separate Accounts net of reinsurance			0
27.	Aggregate write-ins for deductions	2,456,875	1,715,548	2,259,976
28.	Totals (Lines 20 to 27)	633,479,627	624,140,680	852,273,980
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	48,283,941	35,328,354	49,924,837
30.	Dividends to policyholders and refunds to members	65,847,581	56,631,035	79,290,488
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(17,563,640)	(21,302,681)	(29,365,651)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(15,843,186)	(16,968,067)	(19,936,558)
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)	(1,720,454)	(4,334,614)	(9,429,093)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,147,214 (excluding taxes of $ (355,362) transferred to the IMR)	1,538,486	2,514,157	(5,382,327)
35.	Net income (Line 33 plus Line 34)	(181,968)	(1,820,457)	(14,811,420)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	404,273,419	363,053,519	363,053,519
37.	Net income (Line 35)	(181,968)	(1,820,457)	(14,811,420)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (12,769,687)	(48,042,017)	9,662,995	20,487,966
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	6,732,858	9,503,375	12,019,486
41.	Change in nonadmitted assets	(18,492,813)	(11,039,092)	(4,280,178)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			0
44.	Change in asset valuation reserve	32,964,866	(18,031,876)	(18,353,506)
45.	Change in treasury stock			0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	50,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	0	(3,842,447)	(3,842,447)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(27,019,074)	(15,567,502)	41,219,901
55.	Capital and surplus, as of statement date (Lines 36 + 54)	377,254,345	347,486,017	404,273,419
	DETAILS OF WRITE-INS			
08.301.	Pension administration fees	1,156,965	930,736	1,085,956
08.302.	Miscellaneous income	8,034	8,649	11,499
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,164,999	939,385	1,097,455
2701.	Benefits for employees and agents not included elsewhere	1,363,649	1,524,321	2,006,921
2702.	Securities lending interest expense	1,093,226	191,227	253,055
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	2,456,875	1,715,548	2,259,976
5301.	Prior year reserve correction		(3,842,447)	(3,842,447)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	(3,842,447)	(3,842,447)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	509,071,001	474,945,207	645,493,735
2.	Net investment income	188,034,128	180,109,326	250,848,505
3.	Miscellaneous income	1,243,184	945,185	1,128,858
4.	Total (Lines 1 to 3)	698,348,313	655,999,718	897,471,098
5.	Benefit and loss related payments	295,723,978	323,524,654	421,582,158
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	105,810,665	101,826,423	137,235,852
8.	Dividends paid to policyholders	57,212,382	53,200,654	73,719,032
9.	Federal and foreign income taxes paid (recovered) net of $ (571,705) tax on capital gains (losses)	(15,840,405)	(2,691,224)	(7,335,920)
10.	Total (Lines 5 through 9)	442,906,620	475,860,507	625,201,122
11.	Net cash from operations (Line 4 minus Line 10)	255,441,693	180,139,211	272,269,976
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	493,251,731	491,896,310	775,837,848
	12.2 Stocks	12,130,062	25,928,254	38,656,208
	12.3 Mortgage loans	57,751,612	48,828,196	79,311,009
	12.4 Real estate	0	0	0
	12.5 Other invested assets	27,155,844	18,810,279	30,856,429
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	8,625	5,406	5,406
	12.7 Miscellaneous proceeds	22,302,867	12,684,832	3,941,206
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	612,600,741	598,153,277	928,608,106
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	725,889,932	716,926,831	980,548,509
	13.2 Stocks	17,911,405	23,937,608	56,389,111
	13.3 Mortgage loans	213,834,976	65,750,000	111,600,000
	13.4 Real estate	0	0	0
	13.5 Other invested assets	49,743,303	33,960,035	61,953,192
	13.6 Miscellaneous applications	28,349,423	14,279,246	19,512,918
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,035,729,039	854,853,720	1,230,003,730
14.	Net increase (or decrease) in contract loans and premium notes	62,259,881	18,864,378	31,316,584
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(485,388,179)	(275,564,821)	(332,712,208)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	50,000,000
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	80,447,455	57,075,949	53,752,385
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	41,817,557	44,430,083	32,222,915
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	122,265,012	101,506,032	135,975,300
	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)	(107,681,474)	6,080,422	75,533,068
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	124,335,155	48,802,087	48,802,087
	19.2 End of period (Line 18 plus Line 19.1)	16,653,681	54,882,509	124,335,155

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance	442,410,148	409,602,113	574,065,847
3.	Ordinary individual annuities	65,055,951	65,638,783	82,003,272
4.	Credit life (group and individual)			0
5.	Group life insurance	17,642	24,024	25,800
6.	Group annuities	27,937,256	24,472,701	27,227,760
7.	A & H - group	114,490	118,689	171,441
8.	A & H - credit (group and individual)			0
9.	A & H - other	117,500	57,691	73,978
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	535,652,987	499,914,001	683,568,098
12.	Fraternal (Fraternal Benefit Societies Only)			0
13.	Subtotal (Lines 11 through 12)	535,652,987	499,914,001	683,568,098
14.	Deposit-type contracts	2,859,404,856	1,646,785,024	2,591,588,210
15.	Total (Lines 13 and 14)	3,395,057,843	2,146,699,025	3,275,156,308
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

The Department recognizes only statutory accounting practices prescribed or permitted by the state of Ohio for determining and reporting the financial condition and results of operations of an insurance company. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures manual, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of Ohio. The Department has the right to permit other specific practices that deviate from prescribed practices.

Ohio Administrative Code 3901-1-67, *Alternative derivative and reserve accounting practices*, allows the Company to follow a prescribed practice related to its derivative instruments purchased to hedge indexed products. The Company elected to adopt this practice effective January 1, 2021. In accordance with the practice, the Company has included unrealized and realized capital gains (losses) associated with these derivative instruments in net investment income. Only unrealized capital gains (losses) included in net investment income had an impact on the statutory net income.

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

	SSAP #	F/S Page	F/S Line #	2022	2021
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	(181,968)	(14,811,420)
(2) State Prescribed Practices that increase/(decrease) NAIC SAP					
Derivatives to hedge indexed products	86	4	3	(17,673,176)	1,411,357
(3) State Permitted Practices that increase/(decrease) NAIC SAP				0	0
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	17,491,208	(16,222,777)
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	377,254,345	404,273,419
(6) State Prescribed Practices that increase/(decrease) NAIC SAP				0	0
(7) State Permitted Practices that increase/(decrease) NAIC SAP				0	0
(8) NAIC SAP (5-6-7=8)	xxx	xxx	xxx	377,254,345	404,273,419

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

No Change.

C. Accounting Policy

(2) The Company has not reacquired any SVO Identified Bonds during the reporting period.

(6) Loan-backed and structured securities are stated at amortized cost, except those with an initial NAIC designation of 6, which are stated at the lower of amortized cost or fair value. Loan-backed and structured securities with an initial NAIC designation of 6 could have a final designation of 1 through 5 as determined by the SVO financial modeling process. The retrospective adjustment method is used to determine amortized cost for all loan-backed and structured securities, except for those which an other-than-temporary impairment has been recognized, which use the prospective adjustment method to determine amortized cost.

D. Going Concern. Management has not raised any doubts about the entity's ability to continue as a going concern.

2. Accounting Changes and Correction of Errors

The Company did not have any accounting changes in 2022.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans. No Change.

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

(1) Prepayment assumptions are derived from Bloomberg and broker dealer prepayment models or from empirical data.

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the period ended September 30, 2022, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) The following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the period ended September 30, 2022, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

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
79549A-YP-8	147,479	120,422	27,057	120,422	118,833	06/30/2022
Total	XXX	XXX	27,057	XXX	XXX	XXX

(4) The following is an aggregate total of all impaired loan-backed 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 as of September 30, 2022:

a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	69,117,570
2. 12 Months or Longer	13,478,194
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	875,223,115
2. 12 Months or Longer	104,672,713

(5) The Company monitors investments to determine if there has been an other-than temporary decline in fair value. Factors management considers for each identified security include the following:

a. the length of time and the extent to which the fair value is below the book/adjusted carry value;
b. the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
c. for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
d. for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;
e. for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
f. for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

If the decline is judged to be other-than-temporary, an impairment charge is recorded as a net realized capital loss in the period the determination is made.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is $113.7 million.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.

H. Repurchase Agreements Transactions Accounted for as a Sale. No Change.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale. No Change.

J. Real Estate. No Change.

K. Low Income Housing Tax Credit Property Investments. No Change.

L. Restricted Assets. No Change.

M. Working Capital Finance Investments. None.

N. Offsetting and Netting of Assets and Liabilities

Information related to the Company's derivative instruments and the effects of offsetting on the balance sheet are as follows:

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivative Instrument	11,941,827	—	11,941,827

* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities			
Derivative Instrument	(5,801,629)	—	(5,801,629)

* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

O. 5* Securities. No Change.

P. Short Sales. None.

Q. Prepayment Penalty and Acceleration Fees. None.

R Reporting Entity's Share of Cash Pool by Asset type. None.

6. Joint Ventures, Partnerships and Limited Liability Companies. No Change.

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

10. Information Concerning Parent, Subsidiaries and Affiliates. No Change.

11. Debt.

B. FHLB (Federal Home Loan Bank) Agreements.

(1) Through June 30, 2011, the Company was a member of the Federal Home Loan Bank of Indianapolis (FHLBI). On July 1, 2011, the Company terminated its membership with FHLBI and became a member of the Federal Home Loan Bank (FHLB) of Cincinnati. The Company has conducted business activity (borrowings) with the both FHLBI and FHLB. It is part of the Company's strategy to utilize these funds to increase profitability. The Company has determined the actual/estimated maximum borrowing capacity as $520.0 million. The Company calculated this amount after a review of its pledgeable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	5,076,437	5,076,437	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	20,131,720	20,131,720	—
(d) Excess Stock	1,886,143	1,886,143	—
(e) Aggregate Total (a+b+c+d)	27,094,300	27,094,300	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	520,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	5,964,099	5,964,099	—
(b) Membership Stock - Class B	—		—
(c) Activity Stock	16,853,620	16,853,620	—
(d) Excess Stock	1,475,381	1,475,381	—
(e) Aggregate Total (a+b+c+d)	24,293,100	24,293,100	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	440,000,000	XXX	XXX

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

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

	1	2	Eligible for Redemption			
	Current Year Total (2+3+4+5+6)	Not 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
Membership Stock						
1. Class A	5,076,437	5,076,437	—	—	—	—
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	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	610,089,613	668,867,477	454,653,771
2. Current Year General Account Total Collateral Pledged	610,089,613	668,867,477	454,653,771
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	590,526,020	546,462,299	381,806,420

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	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	673,163,694	690,228,941	468,688,307
2. Current Year General Account Maximum Collateral Pledged	673,163,694	690,228,941	468,688,307
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	651,340,646	608,974,673	433,084,443

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1	2	3	4
	Total 2+3	General Account	Separate Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	454,653,771	454,653,771	—	453,619,484
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	454,653,771	454,653,771	—	453,619,484
2. Prior Year-end				
(a) Debt	—		—	XXX
(b) Funding Agreements	381,806,420	381,806,420	—	379,628,924
(c) Other	—		—	XXX
(d) Aggregate Total (a+b+c)	381,806,420	381,806,420	—	379,628,924

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	24,000,000	24,000,000	—
2. Funding Agreements	467,256,322	467,256,322	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	491,256,322	491,256,322	—

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

4. Components of net periodic benefit cost. Not applicable.

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations. No Change.

14. Liabilities, Contingencies, and Assessments. No Change.

15. Leases. No Change.

16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk. No change.

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

B. (2) Not applicable.
(4) Not applicable.

C. Wash Sales. No Change.

18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans. No Change.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators. No Change.

20. Fair Value Measurements

A.

(1) Fair Value Measurements at September 30, 2022

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 & miscellaneous	—	50,275	—	—	50,275
Bonds: Foreign government	—	63,575	—	—	63,575
Bonds: Exchange traded funds	1,626,605	—	—	—	1,626,605
Common stock: Unaffiliated	119,194,624	—	347,990	9,606,490	129,149,104
Preferred stock	—	13,440,270	—	—	13,440,270
Other invested assets: CLO residual tranche	—	10,034,314	—	—	10,034,314
Derivative assets: Options, purchased	—	—	11,735,785	—	11,735,785
Derivative assets: Stock warrants	—	206,041	—	—	206,041
Total assets at fair value	120,821,229	23,794,475	12,083,775	9,606,490	166,305,969

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Derivative liabilities: Options, written	—	—	(5,801,634)	—	(5,801,634)
Total liabilities at fair value	—	—	(5,801,634)	—	(5,801,634)

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

Quarter Ended at 09/30/2022

Description	Beginning Balance at 07/01/2022	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 09/30/2022
a. Assets										
Common stock: Unaffiliated	347,990	—	—	—	—	—	—	—	—	347,990
Derivative assets: Options, purchased	13,618,021	—	—	(14,067,421)	—	12,541,345	—	—	(356,160)	11,735,785
Total Assets	13,966,011	—	—	(14,067,421)	—	12,541,345	—	—	(356,160)	12,083,775

Description	Beginning Balance at 07/01/2022	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 09/30/2022
a. Liabilities										
Derivative liabilities: Options, written	(5,478,167)	—	—	8,339,473	—	—	(8,662,940)	—	—	(5,801,634)
Total liabilities	(5,478,167)	—	—	8,339,473	—	—	(8,662,940)	—	—	(5,801,634)

Quarter Ended at 06/30/2022

Description	Beginning Balance at 04/01/2022	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 06/30/2022
a. Assets										
Common stock: Unaffiliated	347,990	—	—	—	—	—	—	—	—	347,990
Derivative assets: Options, purchased	40,367,631	—	—	(35,388,545)	—	11,416,352	—	—	(2,777,417)	13,618,021
Total Assets	40,715,621	—	—	(35,388,545)	—	11,416,352	—	—	(2,777,417)	13,966,011

Description	Beginning Balance at 04/01/2022	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 06/30/2022
a. Liabilities										
Derivative liabilities: Options, written	(24,568,119)	—	—	27,194,283	—	—	(8,104,331)	—	—	(5,478,167)
Total liabilities	(24,568,119)	—	—	27,194,283	—	—	(8,104,331)	—	—	(5,478,167)

Quarter Ended at 03/31/2022

Description	Beginning Balance at 01/01/2022	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 03/31/2022
a. Assets										
Common stock: Unaffiliated	—	294,768	—	—	53,222	—	—	—	—	347,990
Derivative assets: Options, purchased	78,478,600	—	—	(43,655,326)	—	10,559,911	—	—	(5,015,554)	40,367,631
Total Assets	78,478,600	294,768	—	(43,655,326)	53,222	10,559,911	—	—	(5,015,554)	40,715,621

Description	Beginning Balance at 01/01/2022	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 03/31/2022
a. Liabilities										
Derivative liabilities: Options, written	(55,640,200)	—	—	38,641,661	—	—	(7,569,580)	—	—	(24,568,119)
Total liabilities	(55,640,200)	—	—	38,641,661	—	—	(7,569,580)	—	—	(24,568,119)

* Transfers into Level 3 are due to changes in the price source

(3) The Company's policy is to recognize transfers in and transfers out of levels at the beginning of each quarterly reporting period.

(4) Included in Level 2 are NAIC 6 rated industrial and miscellaneous and foreign government bonds. The fair value of these instruments have been determined through the use of third-party pricing services utilizing market observable inputs.

The fair value of common stock included in Level 3 has been determined by broker quotes.

The fair value of preferred stock included in Level 2 has been determined by utilizing market observable inputs from third-party pricing services.

Derivative instruments included in Level 2 consist of stock warrants. The fair value of the warrants have been determined through the use of third-party pricing services utilizing market observable inputs.

Derivative instruments included in Level 3 consist of options on the S&P 500 Index and Goldman Sachs Multi-Asset Class index and are valued using a valuation model and inputs from outside sources. The models include the Black-Scholes-Merton model for point to

point options, spreads and average (SPAV) algorithm model for monthly average options and a Monte Carlo model monthly cap (cliquet) options. The SPAV model is provided by Financial Engineering Associates of Berkley, California.

The assumptions used to determine the fair value of derivatives in Level 3 are derived from outside sources. Bloomberg Investment Services supplies the S&P Index level, the dividend yield and the London Interbank Offering (interest) Rates (LIBOR). Investment banks supply estimates of the implied volatility surface. Other than interpolation of the interest rates and implied volatility rates all inputs are provided by the outside sources.

B. Not applicable.

C. The carrying amounts and fair values of the Company's significant financial instruments were as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	3,718,909,220	4,236,052,849	23,698,016	3,641,216,707	53,994,497	—	—
Common stock: Unaffiliated**	156,244,204	156,244,204	146,289,724	—	347,990	9,606,490	—
Preferred stock	13,440,270	13,440,270	—	13,440,270	—	—	—
Mortgage loans	722,751,049	800,777,956	—	—	722,751,049	—	—
Cash, cash equivalents, & short-term investments	16,685,523	16,653,681	16,685,523	—	—	—	—
Other invested assets: Surplus notes	48,222,437	50,455,721	—	48,222,437	—	—	—
Other invested assets: CLO residual tranche	10,034,314	10,034,314	—	10,034,314	—	—	—
Securities lending reinvested collateral assets	10,574,566	10,574,566	10,574,566	—	—	—	—
Derivative assets	11,941,826	11,941,826	—	206,041	11,735,785	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(544,583,641)	(536,070,702)	—	—	(544,583,641)	—	—
Fixed-indexed annuity contracts	(1,200,919,889)	(1,232,244,479)	—	—	(1,200,919,889)	—	—
Derivative liabilities	(5,801,634)	(5,801,634)	—	—	(5,801,634)	—	—
Cash collateral payable	(4,440,000)	(4,440,000)	—	(4,440,000)	—	—	—
Securities lending liability	(114,298,003)	(114,298,003)	—	(114,298,003)	—	—	—

**Includes FHLB common stock which is held at cost.

The following discussion describes the valuation methodologies utilized by the Company for assets and liabilities measured or disclosed at fair value. Fair value estimates are made at a specific point in time, based on available market information and judgments about the financial instrument, including discount rates, estimates of timing, amount of expected future cash flows and the credit standing of the issuer. Such estimates do not consider the tax impact of the realization of unrealized gains or losses. For Level 3 investments, the fair value estimates cannot be substantiated by comparison to independent markets. In addition, the disclosed fair value may not be realized in the immediate settlement of the financial instrument. As described below, certain fair values are determined through the use of third-party pricing services. Management does not adjust prices received from third-parties; however, we do analyze the third-party pricing services' valuation methodologies and related inputs and perform additional evaluation to determine the appropriate level within the fair value hierarchy. Care should be exercised in deriving conclusions about the Company's business, its value or financial position based on the fair value information of financial instruments presented below.

Debt Securities, Surplus Notes, CLO Residual Tranche, and Equity Securities

The fair values of actively traded debt securities, asset/mortgage-backed securities, and surplus notes have been determined through the use of third-party pricing services utilizing market observable inputs. Less liquid private placement securities trading in less liquid or illiquid markets with limited or no pricing information are valued using either broker quotes or by discounting the expected cash flows using current market-consistent rates applicable to the yield, credit quality and maturity of each security.

The fair values of actively traded equity securities and exchange traded funds (including exchange traded funds with debt like characteristics) have been determined utilizing publicly quoted prices obtained from third-party pricing services. The fair values of certain equity securities for which no publicly quoted prices are available have been determined through the use of third-party pricing services utilizing market observable inputs. Actively traded mutual funds are valued using the net asset values of the funds. The fair value of common stock included in Level 3 has been determined by broker quotes. For investments utilizing NAV, see Note 20E for a description.

Mortgage Loans

The fair values for mortgage loans, consisting principally of commercial real estate loans, are estimated using discounted cash flow analyses, using interest rates currently being offered for similar loans collateralized by properties with similar investment risk. The fair values for mortgage loans in default are established at the lower of the fair value of the underlying collateral less costs to sell or the carrying amount of the loan.

Cash, Cash Equivalents and Short-Term Investments

The fair values of cash, cash equivalents and short-term investments are based on quoted market prices.

Securities Lending Reinvested Collateral Assets

The fair value of securities lending reinvested collateral assets are from third-party sources utilizing publicly quoted prices.

Derivative Instruments

The fair values of free-standing derivative instruments, primarily call options, are determined through the use of valuation models incorporating significant unobservable inputs, including projected discounted cash flows, applicable swap curves and implied volatilities.

The fair value of the stock warrants have been determined through the use of third-party pricing services utilizing market observable inputs.

Life and Annuity Reserves for Investment-type Contracts and Deposit Fund Liabilities and Fixed-Indexed Annuity Contracts

The fair value of liabilities for investment-type contracts is based on the present value of estimated liability cash flows. Present values reflect the Company's margin for uncertainty of the timing of liability cash flows. Key assumptions to the cash flow model include the timing of policyholder withdrawals and the level of interest credited to contract balances.

Fair values for insurance reserves are not required to be disclosed. However, the estimated fair values of all insurance reserves and investment contracts are taken into consideration in the Company's overall management of interest rate risk.

The fair value of liabilities for fixed indexed annuities is based on embedded derivatives that have been bifurcated from the host contract. The fair value of embedded derivatives is calculated based on actuarial and capital market assumptions reflecting the projected cash flows over the life of the contract and incorporating expected policyholder behavior. The host is adjusted for acquisition costs with revised accretion rates.

Cash Collateral Payable

The payable represents the obligation to return cash collateral the Company has received relating to derivative instruments. The fair value is based upon the stated amount.

Securities Lending Liability

The liability represents the Company's obligation to return collateral related to securities lending transactions. The liability is short-term in nature and therefore, the fair value of the obligation approximates the carrying amount.

D. Not applicable.

E. Assets that use a net asset value (NAV) as a practical expedient consists of an investment in a business development corporation as defined by the Investment Company Act of 1940. The investment can be sold or transferred with prior consent from the corporation. The NAV for this investment is $15.00. The Company does not intend to sell any investments utilizing NAV.

21. Other Items.

C. Other Disclosures

The Company is exposed to risk associated with the ongoing outbreak of coronavirus ("COVID-19") and is actively monitoring developments through governmental briefings and the relevant health authorities. The effects of the outbreak on the Company are uncertain and difficult to predict, as the situation continues to evolve. Risks include (but are not limited to) the disruption of business operations due to changing work environments for employees, agents and distributors, and business partners; potential economic hardship of policyholders and issuers of investments held by the Company; and disruptions of product marketing and sales efforts. The Company has business continuity plans in place to mitigate the risks posed to business operations by disruptive incidents such as these..

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

(1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions (YES/NO)? Yes [ ] No [X]

(2) Impact of Risk Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year

	AMOUNT
a. Permanent ACA Risk Adjustment Program	
Assets	
1. Premium adjustments receivable due to ACA Risk Adjustment	—
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	—
3. Premium adjustments payable due to ACA Risk Adjustment	—
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	—
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	—
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA Reinsurance	—
2. Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)	—
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	—
Liabilities	
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	—
5. Ceded reinsurance premiums payable due to ACA Reinsurance	—
6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	—
Operations (Revenue & Expense)	
7. Ceded reinsurance premiums due to ACA Reinsurance	—
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	—
9. ACA Reinsurance contributions - not reported as ceded premium	—
c. Temporary ACA Risk Corridors Program	
Assets	
1. Accrued retrospective premium due to ACA Risk Corridors	—
Liabilities	
2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	—
Operations (Revenue & Expense)	
3. Effect of ACA Risk Corridors on net premium income (paid/received)	—
4. Effect of ACA Risk Corridors on change in reserves for rate credits	—

(3) Roll forward of prior year ACA risk sharing provisions for the following asset (gross of any nonadmission) and liability balances along with the reasons for adjustments to prior year balance.

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable					—	—			A	—	—
2. Premium adjustments (payable)					—	—			B	—	—
3. Subtotal ACA Permanent Risk Adjustment Program	—	—	—	—	—	—	—	—		—	—
b. Transitional ACA Reinsurance Program					—	—					
1. Amounts recoverable for claims paid					—	—			C	—	—
2. Amounts recoverable for claims unpaid (contra liability)					—	—			D	—	—
3. Amounts receivable relating to uninsured plans					—	—			E	—	—
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium					—	—			F	—	—
5. Ceded reinsurance premiums payable					—	—			G	—	—
6. Liability for amounts held under uninsured plans					—	—			H	—	—
7. Subtotal ACA Transitional Reinsurance Program	—	—	—	—	—	—	—	—		—	—
c. Temporary ACA Risk Corridors Program					—	—					
1. Accrued retrospective premium					—	—			I	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			J	—	—
3. Subtotal ACA Risk Corridors Program	—	—	—	—	—	—	—	—		—	—
d. Total for ACA Risk Sharing Provisions	—	—	—	—	—	—	—	—		—	—

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year

Risk Corridors Program Year	Accrued During the Prior Year on Business Written Before Dec 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1- 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. 2014											
1. Accrued retrospective premium					—	—			A	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			B	—	—
b. 2015											
1. Accrued retrospective premium					—	—			C	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			D	—	—
c. 2016											
1. Accrued retrospective premium					—	—			E	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			F	—	—
d. Total Risk Corridors	—	—	—	—	—	—	—	—		—	—

(5) ACA Risk Corridors Receivable as of Reporting Date

Risk Corridors Program Year	1 Estimated Amount to be Filed or Final Amount Filed	2 Non-accrued Amounts for Impairment or Other Reasons	3 Amounts	4 Asset Balance (Gross of Non-admissions)	5 Non-admitted Amount	6 Net Admitted Asset (4 - 5)
a. 2014						
b. 2015						
c. 2016						
d. Total (a + b + c)	—	—	—	—	—	—

24E(5)d (Column 4) should equal 24E(3)c1 (Column 9)
24E(5)d (Column 6) should equal 24E(2)c1

25. Change in Incurred Losses and Loss Adjustment Expenses. No Change.

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves. No Change.

31. Reserves for Life Contracts and Annuity Contracts. No Change.

32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics. No Change.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics. No Change.

34. Premiums and Annuity Consideration Deferred and Uncollected. No Change.

35. Separate Accounts. No Change.

36. Loss/Claim Adjustment Expenses. No Change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

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

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2017

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2017

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/30/2019

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
W&S Brokerage Services, Inc.	Cincinnati, Ohio				YES
Fort Washington Investment Advisors, Inc.	Cincinnati, Ohio				YES
Touchstone Advisors, Inc.	Cincinnati, Ohio				YES
Touchstone Securities, Inc.	Cincinnati, Ohio				YES
Eagle Realty Capital Partners, LLC	Cincinnati, Ohio				YES

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 167,708,477

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 0	$
14.22 Preferred Stock	$ 0	$
14.23 Common Stock	$ 703,879	$ 737,301
14.24 Short-Term Investments	$ 0	$
14.25 Mortgage Loans on Real Estate	$ 0	$
14.26 All Other	$ 110,100,809	$ 87,932,085
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 110,804,688	$ 88,669,386
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 113,696,401

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 113,800,230

16.3 Total payable for securities lending reported on the liability page. $ 114,298,003

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
BANK OF NEW YORK MELLON	ONE WALL STREET NY NY 10286
FEDERAL HOME LOAN BANK	CINCINNATI OH 45202
FEDERAL HOME LOAN BANK	INDIANAPOLIS IN 45240

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
FT WASHINGTON INVESTMENT ADVISORS	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107126	FT WASHINGTON INVESTMENT ADVISORS	KSRXYW3EHSEF8KM62609	Securities Exchange Commission	DS

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

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

		1 Amount
1.1 Long-Term Mortgages In Good Standing		
1.11 Farm Mortgages	$	
1.12 Residential Mortgages	$	
1.13 Commercial Mortgages	$	800,777,956
1.14 Total Mortgages in Good Standing	$	800,777,956
1.2 Long-Term Mortgages In Good Standing with Restructured Terms		
1.21 Total Mortgages in Good Standing with Restructured Terms	$	
1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months		
1.31 Farm Mortgages	$	
1.32 Residential Mortgages	$	
1.33 Commercial Mortgages	$	
1.34 Total Mortgages with Interest Overdue more than Three Months	$	0
1.4 Long-Term Mortgage Loans in Process of Foreclosure		
1.41 Farm Mortgages	$	
1.42 Residential Mortgages	$	
1.43 Commercial Mortgages	$	
1.44 Total Mortgages in Process of Foreclosure	$	0
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$	800,777,956
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter		
1.61 Farm Mortgages	$	
1.62 Residential Mortgages	$	
1.63 Commercial Mortgages	$	
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$	0

2. Operating Percentages:

2.1 A&H loss percent ..... %

2.2 A&H cost containment percent ..... %

2.3 A&H expense percent excluding cost containment expenses ..... %

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

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

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

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

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

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

Fraternal Benefit Societies Only:

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

5.2 If no, explain:

.....

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

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	3,282,912	311,270	0		3,594,182	0
2. Alaska	AK	L	367,762	0	0		367,762	0
3. Arizona	AZ	L	10,698,128	357,653	488		11,056,269	0
4. Arkansas	AR	L	2,160,765	705,540	0		2,866,305	0
5. California	CA	L	35,268,688	21,529,718	13,097		56,811,503	999,501
6. Colorado	CO	L	18,253,321	1,427,184	975		19,681,480	0
7. Connecticut	CT	L	7,967,458	3,933,431	2,372		11,903,261	0
8. Delaware	DE	L	1,420,379	167,007	0		1,587,386	0
9. District of Columbia	DC	L	1,184,155	1,837,722	0		3,021,877	0
10. Florida	FL	L	23,127,050	8,810,845	10,912		31,948,807	0
11. Georgia	GA	L	13,803,912	2,197,792	1,740		16,003,444	0
12. Hawaii	HI	L	6,689,738	1,607,252	2,481		8,299,471	0
13. Idaho	ID	L	3,215,361	343,987	0		3,559,348	0
14. Illinois	IL	L	13,311,909	1,047,995	6,044		14,365,948	0
15. Indiana	IN	L	6,829,495	2,144,413	18,925		8,992,833	0
16. Iowa	IA	L	3,111,509	173,600	5,783		3,290,892	0
17. Kansas	KS	L	3,288,465	269,029	1,734		3,559,228	0
18. Kentucky	KY	L	3,139,764	745,824	1,623		3,887,211	0
19. Louisiana	LA	L	2,661,814	942,158	30,487		3,634,459	745,000
20. Maine	ME	L	1,301,728	252,326	0		1,554,054	0
21. Maryland	MD	L	10,641,389	8,366,245	0		19,007,634	0
22. Massachusetts	MA	L	6,951,997	3,012,927	8,280		9,973,204	1,497,837
23. Michigan	MI	L	7,298,992	598,548	34,184		7,931,724	0
24. Minnesota	MN	L	5,937,593	443,816	31,861		6,413,270	143,689
25. Mississippi	MS	L	933,774	399,859	0		1,333,633	0
26. Missouri	MO	L	22,066,895	860,153	0		22,927,048	0
27. Montana	MT	L	1,148,987	103,608	0		1,252,595	0
28. Nebraska	NE	L	2,250,978	311,164	1,023		2,563,165	0
29. Nevada	NV	L	2,809,882	444,165	0		3,254,047	0
30. New Hampshire	NH	L	2,129,772	2,226,909	4,178		4,360,859	0
31. New Jersey	NJ	L	11,214,332	1,514,061	6,443		12,734,836	0
32. New Mexico	NM	L	2,226,794	509,856	0		2,736,650	0
33. New York	NY	N	951,587	145,231	0		1,096,818	0
34. North Carolina	NC	L	8,331,506	825,329	439		9,157,274	0
35. North Dakota	ND	L	728,790	619,421	0		1,348,211	0
36. Ohio	OH	L	15,783,816	699,595	6,663		16,490,074	2,852,148,900
37. Oklahoma	OK	L	1,889,408	167,441	0		2,056,849	0
38. Oregon	OR	L	2,127,155	436,941	0		2,564,096	0
39. Pennsylvania	PA	L	20,410,510	1,939,465	16,191		22,366,166	72,143
40. Rhode Island	RI	L	937,458	(21,725)	1,767		917,500	2,110,000
41. South Carolina	SC	L	4,029,955	800,335	0		4,830,290	0
42. South Dakota	SD	L	699,645	115,900	0		815,545	0
43. Tennessee	TN	L	6,076,580	3,608,390	1,912		9,686,882	0
44. Texas	TX	L	41,200,382	7,772,357	1,473		48,974,212	1,625,000
45. Utah	UT	L	5,486,108	1,244,504	0		6,730,612	0
46. Vermont	VT	L	1,269,645	436,671	0		1,706,316	0
47. Virginia	VA	L	14,982,553	3,953,024	13,050		18,948,627	0
48. Washington	WA	L	8,192,716	785,288	0		8,978,004	0
49. West Virginia	WV	L	1,592,078	51,217	2,145		1,645,440	0
50. Wisconsin	WI	L	5,498,304	1,592,377	5,159		7,095,840	62,786
51. Wyoming	WY	L	1,150,883	212,888	0		1,363,771	
52. American Samoa	AS	N	1,280	0	0		1,280	
53. Guam	GU	N	55,792	0	0		55,792	
54. Puerto Rico	PR	N	149,983	0	0		149,983	
55. U.S. Virgin Islands	VI	N	13,736	0	0		13,736	
56. Northern Mariana Islands	MP	N	9,530	0	0		9,530	
57. Canada	CAN	N					0	
58. Aggregate Other Aliens	OT	XXX	415,429	6,100	561	0	422,090	0
59. Subtotal		XXX	378,680,527	92,986,806	231,990	0	471,899,323	2,859,404,856
90. Reporting entity contributions for employee benefits plans		XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	62,407,839	6,401			62,414,240	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	1,339,424				1,339,424	
94. Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	442,427,790	92,993,207	231,990	0	535,652,987	2,859,404,856
96. Plus Reinsurance Assumed		XXX					0	
97 Totals (All Business)		XXX	442,427,790	92,993,207	231,990	0	535,652,987	2,859,404,856
98. Less Reinsurance Ceded		XXX	30,499,330	330,770	231,990		31,062,090	
99. Totals (All Business) less Reinsurance Ceded		XXX	411,928,460	92,662,437	0	0	504,590,897	2,859,404,856
DETAILS OF WRITE-INS								
58001. ZZZ - Other Alien		XXX	415,429	6,100	561		422,090	
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	415,429	6,100	561	0	422,090	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 50
R - Registered - Non-domiciled RRGs 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
Q - Qualified - Qualified or accredited reinsurer 0
N - None of the above - Not allowed to write business in the state 7

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

	NAIC#	TIN#
PARENT - WESTERN & SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY - WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY - WESTAD LEASING LLC, OH (NON-INSURER)		84-3195821
SUBSIDIARY - THE LAFAYETTE LIFE INSURANCE COMPANY, OH (INSURER)	65242	35-0457540
SUBSIDIARY - LLIA, INC., OH (NON-INSURER)		35-2123483
SUBSIDIARY - THE WESTERN AND SOUTHERN LIFE INSURANCE COMPANY, OH (INSURER)	70483	31-0487145
SUBSIDIARY - WESTERN-SOUTHERN LIFE ASSURANCE COMPANY, OH (INSURER)	92622	31-1000236
SUBSIDIARY - IFS FINANCIAL SERVICES, INC., OH (NON-INSURER)		31-1328371
SUBSIDIARY - W&S BROKERAGE SERVICES, INC., OH (NON-INSURER)		31-0846576
SUBSIDIARY - W&S FINANCIAL GROUP DISTRIBUTORS, INC., OH (NON-INSURER)		31-1334221
SUBSIDIARY - COLUMBUS LIFE INSURANCE COMPANY, OH (INSURER)	99937	31-1191427
SUBSIDIARY - INTEGRITY LIFE INSURANCE COMPANY, OH (INSURER)	74780	86-0214103
SUBSIDIARY - NATIONAL INTEGRITY LIFE INSURANCE COMPANY, NY (INSURER)	75264	16-0958252
SUBSIDIARY - GERBER LIFE INSURANCE COMPANY, NY (INSURER)	70939	13-2611847
SUBSIDIARY - GERBER LIFE AGENCY, LLC, OH (NON-INSURER)		43-2081325
SUBSIDIARY - WESTERN & SOUTHERN INVESTMENT HOLDINGS, LLC, OH (NON-INSURER)		06-1804434
SUBSIDIARY - EAGLE REALTY GROUP, LLC, OH (NON-INSURER)		31-1018957
SUBSIDIARY - FORT WASHINGTON INVESTMENT ADVISORS, INC., OH (NON-INSURER)		31-1301863

SUBSIDIARY - FABRIC TECHNOLOGIES, INC., NY (NON-INSURER)	**47-5482199**
SUBSIDIARY - FABRIC INSURANCE AGENCY, LLC, NY (NON-INSURER)	**37-1832788**

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 *
0836	Western-Southern Group	00000	47-3228849				1373 Lex Road Investor Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000					2014 San Antonio Trust Agreement	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000					2017 Houston Trust Agreement	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3192792				2378 Park Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	94.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	1.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	48.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-1614351				Al Neyer Industrial Fund II-Q LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	4.500	Western & Southern Mutual Holding Co		
0836	Western-Southern Group	00000	86-1791268				Alta 287 Venture LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-5144260				Alta at Horizon West, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-4351262				Alta Preston Residences, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-1046102				Apex Housing Investor Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-1476704				Aravada Kipling Housing Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-4797036				Azalea Apartment Venture, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-3057118				Beardsley Inv. Holdings,LLC	AZ	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-4499681				Blackstone Real Estate Investment Trust	NY	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-0887717				BP Summerville Investor Holdings, LLC	SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-1583182				Broomfield SH Holding, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-0894869				Cape Barnstable Investor Holdings,LLC	MA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel, LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-4579654				Cedar Park Senior Inv. Holdings, LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2482456				Cenizo Apts Inv. Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	75-2808126				Centreport Partners LP	TX	NIA	The Western and Southern Life Insurance Co	Ownership	25.250	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-4249257				Charlotte Park Investor Holdings, LLC	NC	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-1650525				Chattanooga Southside Housing Investor Holdings, LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-3863649				Chestnut Anchor Healthcare Fund II LP	TX	NIA	The Western and Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-2810787				Chestnut Heathcare Partners, LP	TN	NIA	The Western and Southern Life Insurance Co	Ownership	21.350	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	23-1691523				Cincinnati Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-3238622				Cincinnati CBD Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	14.660	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-4569007				Concord HB K Clayton Holdings, LLC	MO	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1998953				Courtland Apartments,LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-3364944				Cove Housing Investor Holdings, LLC	OR	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2300932				Covington Apt. Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	Western & Southern Mutual Holding Co	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0836	Western-Southern Group	00000	47-3929236				Crossings Apt. Holdings	UT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3066875				Delaney Land Partners, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-3945554				Dunvale Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1290497				Eagle Realty Capital Partners, LLC	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-1940957				Eagle Rose Apt. Holdings,LLC	NY	NIA	The Western and Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	33.540	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	16.980	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	The Lafayette Life Insurance Co	Ownership	26.370	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	23.110	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3176470				EQT Exeter Industrial Core Plus Fund IV	PA	NIA	Western-Southern Life Assurance Co	Ownership	1.200	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3176470				EQT Exeter Industrial Core Plus Fund IV	PA	NIA	Integrity Life Insurance Co	Ownership	1.700	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3176470				EQT Exeter Industrial Core Plus Fund IV	PA	NIA	The Western and Southern Life Insurance Co	Ownership	0.200	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	86-3736212				Etowah Joint Venture Partners, LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	37-1832788				Fabric Insurance Agency, LLC	NY	NIA	Fabric Technologies, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-5482199				Fabric Technologies, Inc.	NY	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-3668056				Flats Springhurst Inv Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-1492952				Forsythe Halcyon AA Inv. Holdings, LLC	MA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Insurance Co	Ownership	37.210	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	Integrity Life Insurance Co	Ownership	4.180	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	52-2206044				Fort Washington Capital Partners, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0837	Western-Southern Group	00003	31-1727947				Fort Washington Flexible Income LLC	OH	NIA	Integrity Life Insurance Co	Ownership	20.310	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00001	31-1727947				Fort Washington Flexible Income LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	18.850	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00002	31-1727947				Fort Washington Flexible Income LLC	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	26.490	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	99.990	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	98-1227949				Fort Washington Global Alpha Master Fund LP	OH	NIA	Fort Washington Global Alpha Domestic Fund LP	Ownership	99.470	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	31.840	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	6.040	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	6.040	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	1.610	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	40.910	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-0116330				Fort Washington High Yield Invt LLC II	OH	NIA	The Western and Southern Life Insurance Co	Ownership	21.980	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors, Inc.	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	38.320	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1710716				Fort Washington PE Invest IX	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1710716				Fort Washington PE Invest IX	OH	NIA	The Western and Southern Life Insurance Co	Ownership	9.180	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1997777				Fort Washington PE Invest IX-K	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3834210				Fort Washington PE Invest SM II	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3834210				Fort Washington PE Invest SM II	OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.300	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3815473				Fort Washington PE Invest SM II-B	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3815473				Fort Washington PE Invest SM II-B	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3835610				Fort Washington PE Invest SM II-K	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	45.790	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	FWPEI VI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	35.470	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	FWPEI VII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	30.990	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	FWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	The Western and Southern Life Insurance Co	Ownership	4.150	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	FWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1005851				Fort Washington PE Invest X	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1005851				Fort Washington PE Invest X	OH	NIA	The Western and Southern Life Insurance Co	Ownership	9.090	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1023433				Fort Washington PE Invest X-B	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1023433				Fort Washington PE Invest X-B	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3859143				Fort Washington PE Invest XI	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3859143				Fort Washington PE Invest XI	OH	NIA	The Western & Southern Life Insurance Co	Ownership	30.380	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3816231				Fort Washington PE Invest XI-B	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3816231				Fort Washington PE Invest XI-B	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3859775				Fort Washington PE Invest XI-K	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1036934				Fort Washington PE Invest X-S	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	87.620	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	89.590	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	6.700	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Ownership	9.840	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	5.410	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	FWPEO II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	

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0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	15.170	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.750	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VIII LP	Ownership	3.180	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	FWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	6.390	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	FWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1483379				Fort Washington PE Opp Fund IV, L.P.	OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1503656				Fort Washington PE Opp Fund IV-B, L.P.	OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1503656				Fort Washington PE Opp Fund IV-B, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0837	Western-Southern Group	00001	85-1521520				Fort Washington PE Opp Fund IV-K, L.P.	OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-2353885				Fourth and Pike Apartments, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1698272				FWPEI IX GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-1225842				FWPEI Mauna Kea GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3616440				FWPEI SM II GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-4844372				FWPEI V GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-1073669				FWPEI VI GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1321253				FWPEI VII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-3584733				FWPEI VIII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-0980611				FWPEI X GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3656912				FWPEI XI GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806561				FWPEO II GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-2895522				FWPEO III GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1463366				FWPEO IV GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-4083280				Gallatin Investor Holdings,LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	43-2081325				Gerber Life Agency, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	70939	13-2611847				Gerber Life Insurance Company	NY	IA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-2646906				Golf Countryside Investor Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1670352				Golf Sabal Inv. Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-2495007				Grand Dunes Senior Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3437673				Hampton Roads Oz Fund	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3177929				HGI Multifamily Credit Fund	VA	NIA	Western-Southern Life Assurance Co	Ownership	0.300	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	IA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Insurance Co	Ownership	49.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-2358660				Jacksonville Salisbury Apt Holdings,LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-3569568				Jomax Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1797000				Keller Hicks Inv. Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-2435757				Kemah Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-4171986				Kissimmee Investor Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	

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0836	Western-Southern Group	00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	TX	NIA	The Western and Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	74.250	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-3004899				Lennox Zionsville Inv. Holdings,LLC	IN	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-3380015				Linthicum Investor Holdings, LLC	MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	35-2123483				LLIA, Inc.	OH	DS	The Lafayette Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-3826695				Lorraine Senior Inv. Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-2577517				Lytle Park Inn, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-3966673				Main Hospitality Holdings	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-4499681				Manchester Semmes OZ Fund II, LLC	AL	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-4582162				Manchester Semmes Oz Fund, LLC	VA	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-1271007				Mauna Kea Taft-Hartley Partners (ERISA), L.P.	OH	NIA	FWPEI Mauna Kea GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-0732275				MC Investor Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-1905557				Mercer Crossing Inv. Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-0743431				Midtown Park Inv. holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-5439036				Miller Creek Investor Holdings, LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1815218				Monteresso Housing Inv. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2984546				Nashville Hotel JV LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	The Lafayette Life Insurance Co	Ownership	60.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-2026987				Park Boulevard Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-2515872				Patterson at First Investor Holdings, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Insurance Co	Ownership	41.900	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-3394236				Perimeter TC Investor Holdings	GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2122016				Piney Plains Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2464002				Prairie Path Apts. Inv. Holdings, LLC	IL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	41-3147951				Pretium Residential Real Estate Fund II, LP	NY	NIA	The Western and Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-1507720				Price Willis Lodging Holdings, LLC	SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.750	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-4725907				Railroad Parkside Investor Holdings, LLC	AL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-3614873				Raleigh Hotel Holding Co., LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-3851930				Rancho Presidio Land Partners,LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Insurance Co	Ownership	99.990	Western & Southern Mutual Holding Co	NO	

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0836	Western-Southern Group	00000	88-2173335				RealTerm Logistics Fund IV, LP	MD	NIA	The Western and Southern Life Insurance Co	Ownership	2.900	Western & Southern Mutual Holding Co		
0836	Western-Southern Group	00000	82-2188516				Revel Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-0812652				River Hollow Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1286981				Russell Bay Investor Holdings, LLC	NV	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-2260159				San Tan Investor Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	69.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2295656				Sixth and Saratoga NW, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western and Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-1553152				Sonterra Legacy Investor Holding, LLC	OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2948287				South Kirkman Apt. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1827381				Stony Investor Holdings,LLC	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-3538359				Stout Metro Housing Holdings LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Insurance Co	Ownership	62.720	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2045113				TA Dakota Land Partners, LLC	WA	NIA	WS Real Estate Holdings LLC	Ownership	62.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2672383				Tamiami Senior Inv. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	65242	35-0457540				The Lafayette Life Insurance Co	OH	RE	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Insurance Co	OH	IA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2399724				Three Choopt AA Inv. Holdings, LLC	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-3418626				Timacuan Apt. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors, Inc.	OH	NIA	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc.	NE	NIA	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3090843				Town Madison Holdings, LLC	AL	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-5098714				Trevi Apartment Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	29.840	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	Tri-State Ventures II, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	12.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	Tri-State Ventures, LLC	Ownership	0.630	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5542563				Tri-State Ventures II, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1788428				Tri-State Ventures, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-3894041				TruAmerica Workforce Housing Fund LP	FL	NIA	The Western and Southern Life Insurance Co	Ownership	11.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	The Lafayette Life Insurance Co	Ownership	29.630	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	40.740	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	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 *
0836	Western-Southern Group	00000	83-2679115				University Shades Inv. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-4132070				Vernazza Housing Investor Holdings,LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-2226959				View High Apts Investor Holdings, LLC	MO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	WS Real Estate Holdings LLC	Ownership	99.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western and Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-1665321				W Apt. Investor Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc.	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors, Inc.	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1744878				Warm Springs Apt. Holdings, LLC	NV	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1413821				Western & Southern Agency, Inc.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc.	OH	UDP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	06-1804434				Western & Southern Investment Holdings LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1732405				Western & Southern Mutual Holding Co	OH	UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	IA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-4930979				WL Apartments Holdings, LLC	OH	NIA	2017 Houston Trust Agreement	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Insurance Co	Ownership	60.490	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	90.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Insurance Co	Ownership	50.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	06-1804432				WS Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Insurance Co	Ownership	50.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	95.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	24.490	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1.

2.

3.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

2. Medicare Part D Coverage Supplement [Document Identifier 365]

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Uncashed drafts and checks that are pending escheatment to the state	652,844	459,971
2597. Summary of remaining write-ins for Line 25 from overflow page	652,844	459,971

SCHEDULE A - VERIFICATION

Real Estate

NONE

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

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	644,694,581	612,405,590
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	202,507,792	111,600,000
	2.2 Additional investment made after acquisition	11,327,184	0
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	57,751,612	79,311,009
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	800,777,945	644,694,581
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	800,777,945	644,694,581
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	800,777,945	644,694,581

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	419,553,029	414,480,034
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	6,270,326	14,467,848
	2.2 Additional investment made after acquisition	13,649,707	32,165,401
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	12,962	16,829
5.	Unrealized valuation increase (decrease)	(31,056,249)	(1,867,643)
6.	Total gain (loss) on disposals	153,986	
7.	Deduct amounts received on disposals	27,155,844	30,856,429
8.	Deduct amortization of premium and depreciation	106,380	133,625
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	8,719,386
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	381,321,537	419,553,029
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	381,321,537	419,553,029

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	4,208,143,420	3,957,142,570
2.	Cost of bonds and stocks acquired	743,801,337	1,036,937,620
3.	Accrual of discount	3,759,644	2,925,468
4.	Unrealized valuation increase (decrease)	(34,270,915)	16,916,976
5.	Total gain (loss) on disposals	1,640,361	24,905,813
6.	Deduct consideration for bonds and stocks disposed of	506,470,013	824,020,541
7.	Deduct amortization of premium	10,300,064	12,746,583
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	917,317	3,444,388
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,088,220	9,526,485
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	4,406,474,673	4,208,143,420
12.	Deduct total nonadmitted amounts	737,301	703,879
13.	Statement value at end of current period (Line 11 minus Line 12)	4,405,737,372	4,207,439,541

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	2,097,670,684	241,723,024	254,469,334	44,050,373	2,054,181,615	2,097,670,684	2,128,974,747	2,018,870,620
2. NAIC 2 (a)	1,813,252,302	857,614,799	821,490,749	(53,491,462)	1,831,010,536	1,813,252,302	1,795,884,890	1,731,696,636
3. NAIC 3 (a)	241,003,490	634,741	3,772,268	8,893,852	239,860,764	241,003,490	246,759,815	229,634,383
4. NAIC 4 (a)	82,968,322	703,050	4,912,376	(5,201,350)	88,965,674	82,968,322	73,557,646	98,183,662
5. NAIC 5 (a)	7,262,655	4,027,789	0	4,736,837	4,933,355	7,262,655	16,027,281	4,023,551
6. NAIC 6 (a)	233,134	0	0	(31,958)	283,484	233,134	201,176	379,892
7. Total Bonds	4,242,390,587	1,104,703,403	1,084,644,727	(1,043,708)	4,219,235,428	4,242,390,587	4,261,405,555	4,082,788,744
PREFERRED STOCK								
8. NAIC 1	68,112	0	75,145	7,033	77,590	68,112	0	0
9. NAIC 2	5,130,682	0	1,226,743	(59,668)	5,426,984	5,130,682	3,844,271	3,688,667
10. NAIC 3	10,084,000	0	0	(488,000)	10,368,000	10,084,000	9,596,000	10,944,000
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	15,282,794	0	1,301,888	(540,635)	15,872,574	15,282,794	13,440,271	14,632,667
15. Total Bonds and Preferred Stock	4,257,673,381	1,104,703,403	1,085,946,615	(1,584,343)	4,235,108,002	4,257,673,381	4,274,845,826	4,097,421,411

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

NAIC 1 $ 25,352,709 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	3,250,000	XXX	3,250,000	20,258	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	16,036,785	6,391,825
2.	Cost of short-term investments acquired	6,247,223	64,913,428
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	3,390	0
6.	Deduct consideration received on disposals	19,037,398	55,268,468
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,250,000	16,036,785
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	3,250,000	16,036,785

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	23,260,048
2.	Cost Paid/(Consideration Received) on additions	10,180,753
3.	Unrealized Valuation increase/(decrease)	(17,710,265)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(1,154,854)
6.	Considerations received/(paid) on terminations	8,435,402
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	0
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	6,140,280
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	6,140,280

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

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	6,140,192	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		6,140,192
4.	Part D, Section 1, Column 6	11,941,826	
5.	Part D, Section 1, Column 7	(5,801,634)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

			Fair Value Check
7.	Part A, Section 1, Column 16	6,140,192	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		6,140,192
10.	Part D, Section 1, Column 9	11,941,826	
11.	Part D, Section 1, Column 10	(5,801,634)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

			Potential Exposure Check
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	0	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	105,475,349	44,968,962
2.	Cost of cash equivalents acquired	2,813,444,845	3,274,743,300
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	5,234	5,406
6.	Deduct consideration received on disposals	2,894,533,491	3,214,242,319
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	24,391,937	105,475,349
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	24,391,937	105,475,349

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
LL-2206	COVINGTON	KY		03/24/2022	5.060	0	6,956,115	22,055,850
LL-2210	OGDEN	UT		09/21/2022	5.250	4,875,000	0	8,930,000
LL-2211	AMERICAN CANYON	CA		09/22/2022	5.300	32,000,000	0	59,500,000
0599999. Mortgages in good standing - Commercial mortgages-all other						36,875,000	6,956,115	90,485,850
0899999. Total Mortgages in good standing						36,875,000	6,956,115	90,485,850
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						36,875,000	6,956,115	90,485,850

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-1006	OKLAHOMA CITY	OK		11/09/2010	07/26/2022	791,957	0	0	0	0	0	0	688,486	688,486	0	0	0
LL-1505	AMERICAN CANYON	CA		09/10/2015	09/22/2022	18,545,993	0	0	0	0	0	0	18,063,165	18,063,165	0	0	0
0199999. Mortgages closed by repayment						19,337,950	0	0	0	0	0	0	18,751,651	18,751,651	0	0	0
LL-0411	WEST LAFAYETTE	IN		02/22/2005		1,157,951	0	0	0	0	0	0	84,211	84,211	0	0	0
LL-0503	WEST CHESTER	OH		04/12/2005		324,923	0	0	0	0	0	0	22,319	22,319	0	0	0
LL-0509	ROUND ROCK	TX		11/01/2021		428,475	0	0	0	0	0	0	24,748	24,748	0	0	0
LL-0517	NASHVILLE	TN		06/26/2006		320,518	0	0	0	0	0	0	15,670	15,670	0	0	0
LL-0608	SUN CITY	FL		09/22/2006		360,164	0	0	0	0	0	0	16,519	16,519	0	0	0
LL-0704	INDIANAPOLIS	IN		08/02/2007		1,709,724	0	0	0	0	0	0	29,584	29,584	0	0	0
LL-0710	CONCORD	NC		03/12/2008		439,932	0	0	0	0	0	0	82,239	82,239	0	0	0
LL-0715	COLFAX	NC		06/19/2008		570,268	0	0	0	0	0	0	89,088	89,088	0	0	0
LL-0805	NICHOLASVILLE	KY		06/25/2008		506,470	0	0	0	0	0	0	19,294	19,294	0	0	0
LL-0807	SPRINFIELD	IL		11/25/2008		2,717,177	0	0	0	0	0	0	38,490	38,490	0	0	0
LL-0812	GASTONIA	NC		11/17/2008		251,626	0	0	0	0	0	0	9,872	9,872	0	0	0
LL-0902	BECKLEY	WV		03/08/2010		625,626	0	0	0	0	0	0	11,064	11,064	0	0	0
LL-0903	SIMPSONVILLE	SC		11/25/2009		2,515,730	0	0	0	0	0	0	41,866	41,866	0	0	0
LL-0905	MEMPHIS	TN		07/29/2009		523,420	0	0	0	0	0	0	46,550	46,550	0	0	0
LL-0907	ORLANDO	FL		09/03/2009		274,077	0	0	0	0	0	0	14,773	14,773	0	0	0
LL-0908	HOUSTON	TX		10/01/2009		1,945,171	0	0	0	0	0	0	49,752	49,752	0	0	0
LL-0913	SIMPSONVILLE	SC		12/28/2010		2,455,668	0	0	0	0	0	0	17,957	17,957	0	0	0
LL-1002	ASHLAND	KY		06/30/2010		553,163	0	0	0	0	0	0	35,647	35,647	0	0	0
LL-1003	INDEPENDENCE	MO		08/12/2010		1,736,425	0	0	0	0	0	0	106,841	106,841	0	0	0
LL-1006	OKLAHOMA CITY	OK		11/09/2010		791,957	0	0	0	0	0	0	15,015	15,015	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-1206	ORLANDO	FL		09/27/2012		6,480,890	0	0	0	0	0	0	114,510	114,510	0	0	0
LL-1402	UNION CITY	CA		08/25/2014		35,498,393	0	0	0	0	0	0	497,494	497,494	0	0	0
LL-1505	AMERICAN CANYON	CA		09/10/2015		18,545,993	0	0	0	0	0	0	162,737	162,737	0	0	0
LL-1506	COLUMBUS	OH		09/23/2015		11,283,856	0	0	0	0	0	0	152,762	152,762	0	0	0
LL-1601	WATSONVILLE	CA		01/04/2016		21,515,407	0	0	0	0	0	0	530,160	530,160	0	0	0
LL-1602	CLARKSVILLE	TN		07/01/2016		17,648,622	0	0	0	0	0	0	98,750	98,750	0	0	0
LL-1603	LARGO	FL		09/01/2016		34,225,662	0	0	0	0	0	0	162,778	162,778	0	0	0
LL-1604	LAFAYETTE	IN		12/22/2016		13,015,526	0	0	0	0	0	0	70,037	70,037	0	0	0
LL-1701	WEST CHESTER	OH		01/30/2017		7,938,567	0	0	0	0	0	0	92,814	92,814	0	0	0
LL-1702	KISSIMMEE	FL		03/02/2017		30,306,323	0	0	0	0	0	0	206,327	206,327	0	0	0
LL-1703	COLUMBUS	OH		06/13/2017		39,186,099	0	0	0	0	0	0	176,898	176,898	0	0	0
LL-1705	PORT WENTWORTH	GA		12/07/2017		31,777,314	0	0	0	0	0	0	197,272	197,272	0	0	0
LL-1706	PLAIN CITY	OH		06/21/2018		15,324,082	0	0	0	0	0	0	156,825	156,825	0	0	0
LL-1801	JOHNSTON	IA		07/11/2018		20,595,206	0	0	0	0	0	0	81,601	81,601	0	0	0
LL-1802	KANSAS CITY	MO		12/11/2018		34,784,055	0	0	0	0	0	0	134,954	134,954	0	0	0
LL-1901	FINDLAY	OH		01/30/2019		22,360,552	0	0	0	0	0	0	209,474	209,474	0	0	0
LL-1902	ANN ARBOR	MI		10/23/2019		42,936,371	0	0	0	0	0	0	195,843	195,843	0	0	0
LL-2001	DAVENPORT	FL		02/27/2020		33,696,460	0	0	0	0	0	0	168,289	168,289	0	0	0
LL-2004	TRENTON	OH		11/16/2020		10,894,909	0	0	0	0	0	0	93,366	93,366	0	0	0
LL-2101	WAXAHACHIE	TX		04/15/2021		5,685,435	0	0	0	0	0	0	38,129	38,129	0	0	0
LL-2102	WAXAHACHIE	TX		04/15/2021		1,235,964	0	0	0	0	0	0	8,289	8,289	0	0	0
LL-2204	WEST CHESTER	OH		03/18/2022		0	0	0	0	0	0	0	105,806	105,806	0	0	0
LL-2209	CHARLESTON	SC		06/27/2022		0	0	0	0	0	0	0	65,918	65,918	0	0	0
LL-8173	ALBUQUERQUE	NM		10/26/2001		2,060,602	0	0	0	0	0	0	92,494	92,494	0	0	0
0299999. Mortgages with partial repayments						477,204,753	0	0	0	0	0	0	4,585,026	4,585,026	0	0	0
0599999 - Totals						496,542,703	0	0	0	0	0	0	23,336,677	23,336,677	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	First Eagle Direct Lending Fund III, LLC	BOSTON	MA	First Eagle Direct Lending Fund III, LLC	1.E FE	10/24/2016			32,901		634,274	1.560
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								0	32,901	0	634,274	XXX
000000-00-0	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D		10/24/2018			1,430,935		6,176,322	3.460
000000-00-0	AUDAX MEZZANINE Audax Direct II	WILMINGTON	DE	AUDAX MEZZANINE Audax Direct II		06/29/2022			447,532		7,196,494	0.000
000000-00-0	Goldman Sachs LP II LP	NEW YORK	NY	Goldman Sachs LP II LP		07/30/2019			5,000,000		12,500,000	3.370
000000-00-0	Golub Capital Partners GDLC Feeder Fund	Chicago	IL	Golub Capital Partners GDLC Feeder Fund		08/12/2022		540,000	270,000		0	0.000
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.		11/28/2018			351,262		565,934	6.590
000000-00-0	Summit Partners III LP	CAYMAN ISLANDS	CYM	Summit Partners III LP		10/01/2018			890,507		410,762	4.340
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								540,000	8,390,236	0	26,849,512	XXX
4899999. Total - Unaffiliated								540,000	8,423,137	0	27,483,786	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								540,000	8,423,137	0	27,483,786	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	First Eagle Direct Lending Fund III, LLC	BOSTON	MA	First Eagle Direct Lending Fund III, LLC	10/24/2016	07/19/2022	260,603					0		260,603	260,603			0	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							260,603	0	0	0	0	0	0	260,603	260,603	0	0	0	0
000000-00-0	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	08/04/2022	1,792,162					0		1,792,162	1,792,162			0	
000000-00-0	Benefit Street Partners Debt Fund IV LP	Wilmington	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	08/22/2022	363,456					0		363,456	363,456			0	
000000-00-0	Goldman Sachs LP II LP	NEW YORK	NY	Goldman Sachs LP II LP	07/30/2019	08/01/2022	1,043,616					0		1,043,616	1,043,616			0	
000000-00-0	Golub Capital Partners Golub Capital Partners 11	Chicago	IL	Golub Capital Partners Golub Capital Partners 11	04/01/2018	08/08/2022	43,750					0		43,750	43,750			0	
000000-00-0	Kayne Anderson R/E Dev LP LP	Baltimore	MD	Kayne Anderson R/E Dev LP LP	07/25/2016	07/11/2022	65,453					0		65,453	65,453			0	
000000-00-0	Maranon Capital L.P. Senior Credit Strategies V	Chicago	IL	Maranon Capital L.P. Senior Credit Strategies V	09/21/2017	09/01/2022	35,087					0		35,087	35,087			0	
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.	11/28/2018	07/01/2022	426,110					0		426,110	426,110			0	
000000-00-0	Summit Partners III LP	CAYMAN ISLANDS	CYM	Summit Partners III LP	10/01/2018	07/11/2022	4,466,219					0		4,466,219	4,466,219			0	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							8,235,853	0	0	0	0	0	0	8,235,853	8,235,853	0	0	0	0
000000-00-0	TXFL NNN Office Investor Holdings, LLC	Cincinnati	OH	Cash Return	07/01/2019	07/22/2022	20,363,610					0		25,000	25,000			0	458,333
2299999. Joint Venture Interests - Real Estate - Affiliated							20,363,610	0	0	0	0	0	0	25,000	25,000	0	0	0	458,333

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
4899999. Total - Unaffiliated							8,496,456	0	0	0	0	0	0	8,496,456	8,496,456	0	0	0	0
4999999. Total - Affiliated							20,363,610	0	0	0	0	0	0	25,000	25,000	0	0	0	458,333
5099999 - Totals							28,860,066	0	0	0	0	0	0	8,521,456	8,521,456	0	0	0	458,333

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		09/01/2022	Interest Capitalization		489	489	0	1.A
38378N-KB-8	GNR 2013-173 Z 3.250% 10/16/53		09/01/2022	Interest Capitalization		57,450	57,450	0	1.A
38378N-LV-3	GNR 2013-191 Z 4.060% 11/16/53		09/01/2022	Interest Capitalization		42,692	42,692	0	1.A
38378N-YB-3	GNR 2014-24 KZ 4.050% 01/16/54		09/01/2022	Interest Capitalization		39,791	39,791	0	1.A
690353-4D-6	DFC AGENCY DEBENTURES 0.091% 01/20/35		09/01/2022	STIFEL NICOLAUS & CO-EQ		3,681,600	3,681,600	9,927	1.A
912810-TE-8	U S TREASURY 0.125% 02/15/52		09/01/2022	Various		2,003,338	2,380,000	964	1.A
912810-TG-3	U S TREASURY 2.875% 05/15/52		07/27/2022	MORGAN STANLEY FIXED INC		1,136,119	1,180,000	6,822	1.A
912810-TJ-7	U S TREASURY 3.000% 08/15/52		08/19/2022	MORGAN STANLEY FIXED INC		1,400,916	1,460,000	833	1.A
91282C-EZ-0	US TREASURY NOTES 0.625% 07/15/32		09/20/2022	BMO CAPITAL MARKETS CORP		2,172,614	2,250,000	2,650	1.A
91282C-FF-3	US TREASURY NOTES 2.750% 08/15/32		09/22/2022	Various		8,078,333	8,420,000	13,026	1.A
0109999999. Subtotal - Bonds - U.S. Governments						18,613,342	19,512,022	34,222	XXX
03846J-X6-2	ARAB REPUBLIC OF EGYPT SOVEREIGN 8.875% 05/29/50	D	07/06/2022	Various		250,250	400,000	3,797	4.B FE
77586R-AP-5	ROMANIA SOVEREIGN 6.000% 05/25/34	D	07/26/2022	JEFFERIES & CO		3,717,000	4,000,000	40,000	2.C FE
0309999999. Subtotal - Bonds - All Other Governments						3,967,250	4,400,000	43,797	XXX
30711X-QW-7	CAS 2017-C06 1B1 7.230% 02/25/30		07/26/2022	INTL FCSTONE FINANCIAL INC		515,313	500,000	267	1.A
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		09/01/2022	Interest Capitalization		36,193	36,193	0	1.A
3136AW-EH-6	FANNIE MAE 201728 2017-28 VZ 4.000% 04/25/57		09/01/2022	Interest Capitalization		61,868	61,868	0	1.A
31394F-ED-3	FNR 2005-74 NZ 6.000% 09/25/35		09/01/2022	Interest Capitalization		12,881	12,881	0	1.A
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORTATION 3.300% 12/31/23		08/29/2022	BARCLAYS		1,800,000	1,800,000	3,680	1.F FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,426,255	2,410,942	3,947	XXX
02665X-AD-1	AH4R 2014-SFR3 D 5.040% 12/17/36		08/25/2022	INTL FCSTONE FINANCIAL INC		269,947	270,000	1,058	1.B FE
05329W-AM-4	AUTONATION, INC 4.500% 10/01/25		07/26/2022	BARCLAYS		4,917,350	5,000,000	73,125	2.C FE
05606F-AA-1	BX 2019-OC11 A 3.202% 12/09/41		07/21/2022	MORGAN STANLEY FIXED INC		8,932,031	10,000,000	21,347	1.A
05608M-AA-4	BX Trust 2020VIV4 2020-VIV4 A 2.843% 03/09/44		07/26/2022	DEUTSCHE BANK		1,221,698	1,392,000	2,968	1.A
080555-AE-5	BELO A H CORP 7.750% 06/01/27		08/26/2022	SUMRIDGE PARTNERS		137,900	140,000	2,682	3.C FE
09778P-AC-9	BON SECOURS MERCY 3.205% 06/01/50		07/19/2022	CITIGROUP GLOBAL MKTS		8,540,540	11,300,000	50,301	1.E FE
1248EP-CK-7	CHARTER COMM OPT LLC/CAP 4.250% 02/01/31		08/31/2022	MITSUBISHI UFJ SECURITIES		275,141	333,000	1,219	3.C FE
12595H-AC-2	COMM 2017-PANW B 3.527% 10/10/29		09/09/2022	BANK of AMERICA SEC		2,846,953	3,000,000	3,528	1.D FE
12659W-AE-8	CPS Auto Trust 2022A 2022-A C 2.170% 04/16/29		09/27/2022	MIZUHO SECURITIES USA INC		4,625,000	5,000,000	4,219	1.F FE
14338H-AA-4	CARMEL VALLEY SR LIVING 0.660% 09/01/61		08/31/2022	STERN		1,000,000	1,000,000	0	1.B FE
15089Q-AM-6	CELANESE US HOLDINGS LLC 6.165% 07/15/27		08/04/2022	CITIGROUP GLOBAL MKTS		604,794	595,000	2,445	2.C FE
25746U-DC-0	DOMINION RESOURCES 2.450% 01/15/23		08/16/2022	J P MORGAN SEC		1,493,520	1,500,000	3,369	2.B FE
26969P-AB-4	EAGLE MATERIALS INC 2.500% 07/01/31		07/27/2022	SUNTRUST		800,480	1,000,000	1,944	2.B FE
276480-AK-6	EASTERN GAS TRAN 3.600% 12/15/24		08/30/2022	Tax Free Exchange		1,331,849	1,333,000	9,998	1.G FE
32082C-AC-1	FIRST MARYLAND CAPTL II 3.632% 02/01/27		08/02/2022	J P MORGAN SEC		108,100	115,000	35	2.A FE
36209@-AA-9	Golub Capital Partners GDLC Feeder Fund 4.500% 07/31/31		09/08/2022	Various		1,890,000	1,890,000	0	2.C PL
38173M-AC-6	GOLUB CAPITAL BDC INC 2.050% 02/15/27		09/20/2022	SMBC NIKKO		217,605	267,000	563	2.C FE
46647P-DK-9	JPMORGAN CHASE & CO 5.717% 09/14/33		09/28/2022	J P MORGAN SEC		264,072	280,000	689	1.G FE
49327V-2B-9	KEY BANK NA 3.900% 04/13/29		08/16/2022	KEY BANC-MCDONALD		4,709,300	5,000,000	67,708	2.A FE
49327V-2C-7	KEY BANK NA 4.900% 08/08/32		08/03/2022	KEY BANC-MCDONALD		4,987,500	5,000,000	0	2.A FE
59217G-EE-5	MET LIFE GLOB 1.950% 01/13/23		09/16/2022	US BANCORP		2,982,690	3,000,000	10,888	1.D FE
595112-BS-1	MICRON TECHNOLOGY INC 2.703% 04/15/32		09/12/2022	BANK of AMERICA SEC		430,847	552,000	6,175	2.C FE
608190-AL-8	MOHAWK INDUSTRIES INC 3.625% 05/15/30		07/22/2022	SEAPORT GROUP LLC		663,484	726,000	5,190	2.A FE
61747Y-ES-0	MORGAN STANLEY 5.297% 04/20/37		09/28/2022	J P MORGAN SEC		422,420	467,000	10,994	2.A FE
62912X-AC-8	NGPL PIPE LLC 7.768% 12/15/37		09/20/2022	JANE STREET EXECUTION SERVICES		104,722	100,000	2,093	2.C FE
64186A-AA-7	NEW ALLEGRO I LLC 3.150% 07/01/62		07/28/2022	STERN		3,000,000	3,000,000	0	1.B FE
647540-AA-1	NEW MILLSTONE LLC 2.980% 01/01/62		08/09/2022	STERN		2,000,000	2,000,000	1,228	1.B FE
64830R-AC-6	New Residential 2022SFR2 Loan 2022-SFR2 B 3.750% 09/04/39		08/03/2022	GOLDMAN SACHS		9,322,156	10,000,000	0	1.D FE
65339K-BU-3	NEXTERA ENERGY CAPITAL 0.650% 03/01/23		07/14/2022	TD SECURITIES		3,437,910	3,500,000	8,658	2.A FE
677415-CQ-2	OHIO POWER COMPANY 4.150% 04/01/48		08/04/2022	KEY BANC-MCDONALD		3,144,109	3,405,000	49,850	1.G FE
693342-AH-0	PG&E WILDFIRE RECOVERY 5.081% 06/01/41		07/13/2022	CITIGROUP GLOBAL MKTS		4,999,753	5,000,000	0	1.A FE
74332X-AC-5	Progress Residen2022SFR4st 2022-SFR4 B 4.788% 05/17/41		07/19/2022	WELLS FARGO		1,451,719	1,500,000	3,990	1.D FE
74932B-AU-7	RBSCF Trust 2013SMV 2013-SMV C 3.704% 03/11/31		09/08/2022	BANK of AMERICA SEC		9,093,450	9,545,000	10,103	2.B
83012A-AA-7	SIXTH TREET SPECIALITY LENDING 2.500% 08/01/26		09/27/2022	JANE STREET EXECUTION SERVICES		204,860	241,000	971	2.C FE
87264A-CT-0	T-MOBILE USA INC 3.400% 10/15/52		07/05/2022	Tax Free Exchange		4,971,728	5,000,000	37,778	2.C FE
87901J-AH-8	TGNA 5.000% 09/15/29		09/13/2022	RBC/DAIN		152,668	158,000	0	3.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
89788N-AA-8	TRUIST FINANCIAL CORP 4.916% 07/28/33		07/25/2022	SUNTRUST		8,000,000	8,000,000	0	1.G FE
969457-BU-3	WILLIAMS COS INC 3.700% 01/15/23		07/15/2022	CITIGROUP GLOBAL MKTS		4,588,951	4,584,000	1,885	2.B FE
98389B-AN-0	XCEL ENERGY INC. 4.800% 09/15/41		09/14/2022	MESIROW FINANCIAL		1,535,559	1,700,000	227	2.A FE
AUDAXI-I*-1	Audax Direct Lending Solutions 8.000% 01/01/32		09/27/2022	PRIVATE PLACEMENT		4,027,789	4,027,789	0	5.B GI
06417M-C4-5	BANK OF NOVA SCO 3.680% 08/08/23	A	08/08/2022	GOLDMAN SACHS		4,000,000	4,000,000	0	1.A FE
00489T-AE-6	ACR 2021-FL4 B 4.393% 12/18/37	D	09/28/2022	BANK of AMERICA SEC		1,826,438	1,910,000	2,564	1.D FE
05602F-AC-1	BPCRE Holder LLC2022FL2 2022-FL2 AS 6.124% 01/16/37	D	09/22/2022	BROWNSTONE INV GROUP,LLC		2,994,375	3,000,000	3,569	1.A FE
07134C-AA-5	Battery Park CLO20221A 2022-1A A1 4.716% 10/20/35	D	09/09/2022	WELLS FARGO		9,952,333	10,000,000	0	1.A Z
19123M-AD-5	COCA-COLA EUROPEAN PARTN 0.500% 05/05/23	D	09/15/2022	Various		2,286,221	2,343,000	3,894	2.A FE
22088D-AA-8	CORURIPE NETHERLANDS BV 10.000% 02/10/27	D	08/12/2022	MORGAN STANLEY FIXED INC		276,800	320,000	533	4.B FE
36165R-AC-9	GCC SAB DE CV 3.614% 04/20/32	D	08/18/2022	MIZUHO SECURITIES USA INC		667,900	770,000	16,287	2.C FE
37231B-AA-6	GENM CAPITAL LABUAN 3.882% 04/19/31	D	08/29/2022	HONG KONG SHANGHAI BK		444,595	565,000	7,981	2.C FE
42704R-AC-5	HERA 2021-FL1 AS 4.314% 02/18/38	D	09/27/2022	WELLS FARGO		5,827,193	6,249,000	7,453	1.A FE
46590X-AJ-5	JBS USA FOOD FINANCE 6.500% 12/01/52	D	08/31/2022	DEUTSCHE BANK		526,101	495,000	6,346	2.C FE
46590X-AR-7	JBS USA FOOD FINANCE 144A 2.500% 01/15/27	D	08/19/2022	Tax Free Exchange		507,565	512,000	1,209	2.C FE
55284J-AA-7	MF1 Multifamily 2022FL8 Mortga 2022-FL8 A 3.634% 02/19/37	D	09/27/2022	MORGAN STANLEY FIXED INC		11,970,703	12,500,000	11,357	1.A FE
602736-AB-6	MINEJESA CAPITAL BV 5.625% 08/10/37	D	07/01/2022	MORGAN STANLEY FIXED INC		2,439,000	3,000,000	67,969	2.C FE
98313R-AC-0	WYNN MACAU LTD 4.875% 10/01/24	D	08/16/2022	UBS WARBURG		176,000	200,000	3,710	4.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						157,603,819	166,784,789	530,100	XXX
020002-BB-6	ALLSTATE CORPORATION 5.750% 08/15/53		08/31/2022	CREDIT SUISSE FIRST BOSTON		637,560	693,000	1,882	2.B FE
23311R-AH-9	DCP MIDSTREAM LLC 5.850% 05/21/43		09/20/2022	Various		69,033	71,000	1,276	3.A FE
976657-AH-9	WISCONSIN ENERGY CORP 5.018% 05/15/67		07/29/2022	J P MORGAN SEC		981,600	1,227,000	9,368	2.B FE
1309999999. Subtotal - Bonds - Hybrid Securities						1,688,193	1,991,000	12,526	XXX
2509999997. Total - Bonds - Part 3						184,298,859	195,098,753	624,592	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						184,298,859	195,098,753	624,592	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
00206R-10-2	AT&T INC		07/18/2022	S. G. COWEN SECURITIES CORP.	6,043.000	124,546		0	
015271-10-9	ALEXANDRIA REAL ESTATE REIT		08/11/2022	S. G. COWEN SECURITIES CORP.	1,260.000	210,738		0	
060505-10-4	BANK OF AMERICA CORP		08/11/2022	S. G. COWEN SECURITIES CORP.	7,595.000	272,610		0	
09247X-10-1	BLACKROCK INC		07/19/2022	S. G. COWEN SECURITIES CORP.	370.000	231,661		0	
25746U-10-9	DOMINION RESOURCES		07/18/2022	S. G. COWEN SECURITIES CORP.	1,497.000	117,440		0	
26441C-20-4	DUKE ENERGY		08/11/2022	S. G. COWEN SECURITIES CORP.	2,469.000	269,289		0	
482480-10-0	KLA CORPORATION		07/19/2022	S. G. COWEN SECURITIES CORP.	242.000	83,235		0	
704326-10-7	PAYCHEX INC		07/19/2022	S. G. COWEN SECURITIES CORP.	697.000	83,018		0	
74251V-10-2	PRINCIPAL FINANCIAL GROUP		07/18/2022	S. G. COWEN SECURITIES CORP.	2,057.000	130,687		0	
747525-10-3	QUALCOMM		07/18/2022	S. G. COWEN SECURITIES CORP.	724.000	104,559		0	
854502-10-1	STANLEY BLACK & DECKER INC		08/16/2022	S. G. COWEN SECURITIES CORP.	6,193.000	632,778		0	
855244-10-9	STARBUCKS CORP		07/18/2022	S. G. COWEN SECURITIES CORP.	2,169.000	176,036		0	
871829-10-7	SYSCO CORP		07/18/2022	S. G. COWEN SECURITIES CORP.	1,257.000	110,214		0	
87612E-10-6	TARGET CORP		08/18/2022	Various	2,058.000	362,229		0	
882508-10-4	TEXAS INSTRUMENTS		07/19/2022	S. G. COWEN SECURITIES CORP.	561.000	92,397		0	
89832Q-10-9	TRUIST FINANCIAL CORP		07/19/2022	S. G. COWEN SECURITIES CORP.	1,902.000	91,867		0	
902973-30-4	U S BANCORP		07/19/2022	S. G. COWEN SECURITIES CORP.	1,991.000	94,563		0	
931142-10-3	WAL-MART		07/19/2022	S. G. COWEN SECURITIES CORP.	713.000	92,463		0	
949746-10-1	WELLS FARGO & CO		07/19/2022	S. G. COWEN SECURITIES CORP.	2,302.000	98,687		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						3,379,017	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						3,379,017	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						3,379,017	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						3,379,017	XXX	0	XXX
6009999999 - Totals						187,677,876	XXX	624,592	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		08/01/2022	Paydown		36,244	36,244	36,960	36,313	0	(205)	0	(205)	0	36,244	0	0	0	271	11/20/2060	1.A
38376G-WD-8	GNR 2010-122 IO 4.087% 02/16/44		08/01/2022	Paydown		0	0	3,350	0	0	0	0	0	0	0	0	0	0	229	02/16/2044	1.A
38378B-RJ-0	GNR 2012-35 B 4.195% 11/16/43		09/01/2022	Paydown		1,184	1,184	1,221	1,221	0	(37)	0	(37)	0	1,184	0	0	0	34	11/16/2043	1.A
38378N-F3-2	GNR 2014-50 C 3.400% 02/16/47		09/01/2022	Paydown		313,077	313,077	296,127	308,868	0	4,209	0	4,209	0	313,077	0	0	0	6,280	02/16/2047	1.A
38379U-NF-9	GNR 2016-45 IO 0.781% 02/16/58		09/01/2022	Paydown		0	0	1,144	908	0	(908)	0	(908)	0	0	0	0	0	272	02/16/2058	1.A
690353-5A-1	DFC AGENCY DEBENTURES 3.260% 05/15/24		08/15/2022	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	509	05/15/2024	1.A
690353-C9-6	DFC 3.120% 01/15/30		07/15/2022	Redemption 100.0000		111,321	111,321	111,321	111,321	0	0	0	0	0	111,321	0	0	0	358	01/15/2030	1.A
90376P-AB-7	INT DEV FIN CORP 3.260% 04/20/35		07/20/2022	Redemption 100.0000		28,890	28,890	28,890	28,890	0	0	0	0	0	28,890	0	0	0	103	04/20/2035	1.A
90376P-EH-0	INT DEV FIN CORP AGENCY DEBENTURES 3.290% 07/05/38		07/20/2022	Redemption 100.0000		8,800	8,800	8,800	8,800	0	0	0	0	0	8,800	0	0	0	1,128	07/05/2038	1.A
912810-TE-8	U S TREASURY 0.125% 02/15/52		09/20/2022	Various		3,524,827	4,240,000	3,572,063	0	0	1,831	0	1,831	0	3,573,894	0	(49,067)	(49,067)	2,174	02/15/2052	1.A
912810-TG-3	U S TREASURY 2.875% 05/15/52		08/08/2022	GOLDMAN SACHS		1,151,648	1,180,000	1,136,119	0	0	28	0	28	0	1,136,147	0	15,501	15,501	7,928	05/15/2052	1.A
912810-TJ-7	U S TREASURY 3.000% 08/15/52		08/22/2022	BANK of AMERICA SEC		1,394,756	1,460,000	1,400,916	0	0	2	0	2	0	1,400,918	0	(6,162)	(6,162)	952	08/15/2052	1.A
91282C-DM-0	US TREASURY NOTES 0.500% 11/30/23		08/29/2022	Various		2,363,265	2,450,000	2,442,448	2,442,554	0	2,539	0	2,539	0	2,445,093	0	(81,828)	(81,828)	9,102	11/30/2023	1.A
91282C-EZ-0	US TREASURY NOTES 0.625% 07/15/32		09/22/2022	GOLDMAN SACHS		2,182,265	2,250,000	2,172,614	0	0	56	0	56	0	2,172,671	0	9,594	9,594	2,719	07/15/2032	1.A
91282C-FF-3	US TREASURY NOTES 2.750% 08/15/32		09/01/2022	Various		2,632,372	2,745,000	2,666,932	0	0	128	0	128	0	2,667,060	0	(34,688)	(34,688)	3,609	08/15/2032	1.A
0109999999. Subtotal - Bonds - U.S. Governments						13,848,649	14,924,516	13,978,905	3,038,875	0	7,643	0	7,643	0	13,995,299	0	(146,650)	(146,650)	35,668	XXX	XXX
03846J-AC-4	ARAB REPUBLIC OF EGYPT SOVEREIGN 7.500% 02/16/61	D	07/06/2022	Various		232,500	400,000	382,000	382,061	0	43	0	43	0	382,104	0	(149,604)	(149,604)	26,792	02/16/2061	4.B FE
085209-AB-0	GOVT OF BERMUDA SOVEREIGN 4.138% 01/03/23	D	08/15/2022	Call 100.3412		3,406,583	3,395,000	3,420,463	0	0	(8,384)	0	(8,384)	0	3,412,078	0	(17,078)	(17,078)	98,216	01/03/2023	1.F FE
857524-AC-6	REPUBLIC OF POLAND 4.000% 01/22/24	D	08/09/2022	Various		3,521,875	3,500,000	3,512,500	3,508,151	0	(2,373)	0	(2,373)	0	3,505,777	0	16,098	16,098	147,389	01/22/2024	1.G FE
91087B-AM-2	UNITED MEXICAN STATES SOVEREIGN 2.659% 05/24/31	D	08/26/2022	BBVA		244,440	291,000	280,088	280,300	0	655	0	655	0	280,955	0	(36,515)	(36,515)	5,932	05/24/2031	2.B FE
0309999999. Subtotal - Bonds - All Other Governments						7,405,398	7,586,000	7,595,051	4,170,512	0	(10,059)	0	(10,059)	0	7,580,914	0	(187,099)	(187,099)	278,329	XXX	XXX
13033D-AH-8	CAHFA 2021-3 X CAHFA 2021-2 0.843% 03/25/35		09/01/2022	Paydown		0	0	38,827	38,054	0	(38,054)	0	(38,054)	0	0	0	0	0	2,417	03/25/2035	1.B FE
13080S-ZB-3	CALIFORNIA STWD CMNTYS DEV AUT NURSING HOME 2.050% 08/01/30		08/01/2022	Redemption 100.0000		445,000	445,000	445,000	445,000	0	0	0	0	0	445,000	0	0	0	9,123	08/01/2030	1.D FE
30316K-AE-1	FRESB 2020-SB78 X1 1.254% 06/25/40		09/01/2022	Paydown		0	0	16,353	15,655	0	(15,655)	0	(15,655)	0	0	0	0	0	2,493	06/25/2040	1.A
3128HX-W7-6	FREDDIEMAC STRIP 270 FHS 270 300 3.000% 08/15/42		09/01/2022	Paydown		21,093	21,093	21,921	21,659	0	(566)	0	(566)	0	21,093	0	0	0	413	08/15/2042	1.A
31335A-UL-0	FG FG G60587 4.000% 02/01/46		09/01/2022	Paydown		25,684	25,684	27,042	26,981	0	(1,298)	0	(1,298)	0	25,684	0	0	0	646	02/01/2046	1.A
31339N-NT-9	FREDDIE MAC - CMO FHR 2432 PH 6.000% 03/15/32		09/01/2022	Paydown		5,803	5,803	5,406	5,632	0	171	0	171	0	5,803	0	0	0	228	03/15/2032	1.A
3133TJ-DR-1	FREDDIE MAC - CMO FHR 2126 CB 6.250% 02/15/29		09/01/2022	Paydown		1,950	1,950	1,963	1,972	0	(21)	0	(21)	0	1,950	0	0	0	82	02/15/2029	1.A
3133TK-FG-0	FHLMC FHR 2140 ND 6.500% 04/15/29		09/01/2022	Paydown		20,286	20,286	18,822	19,933	0	353	0	353	0	20,286	0	0	0	881	04/15/2029	1.A
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		09/01/2022	Paydown		16,361	16,361	16,156	16,269	0	92	0	92	0	16,361	0	0	0	268	02/25/2032	1.A
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		09/01/2022	Paydown		387,929	387,929	329,448	357,192	0	30,737	0	30,737	0	387,929	0	0	0	4,496	01/25/2044	1.A
3137A8-SR-0	FHMS FHR 3841 NW 4.500% 04/15/26		09/01/2022	Paydown		73,843	73,843	77,039	74,236	0	(393)	0	(393)	0	73,843	0	0	0	2,212	04/15/2026	1.A
3137AB-2C-4	FHR FHR 3855 HB 4.000% 05/15/26		09/01/2022	Paydown		242,945	242,945	245,375	242,872	0	73	0	73	0	242,945	0	0	0	6,436	05/15/2026	1.A
3137AV-XP-7	FHR FHMS K022 X1 0.919% 07/25/22		07/01/2022	Paydown		0	0	813,591	32,448	0	(32,448)	0	(32,448)	0	0	0	0	0	56,080	07/25/2022	1.A FE
3137B2-DN-7	FHR FHR 4203 NJ 3.000% 10/15/40		09/01/2022	Paydown		57,355	57,355	56,692	57,153	0	203	0	203	0	57,355	0	0	0	1,178	10/15/2040	1.A
3137BC-6T-0	FHR FHR 4361 WV 3.500% 05/15/44		09/01/2022	Paydown		167,725	167,725	166,434	167,133	0	592	0	592	0	167,725	0	0	0	3,922	05/15/2044	1.A
3137BL-N2-0	FHMS K049 X1 0.696% 07/25/25		09/01/2022	Paydown		0	0	29,170	23,880	0	(23,880)	0	(23,880)	0	0	0	0	0	6,027	07/25/2025	1.A
3137BR-QL-2	FHMS FHMS K057 X1 1.304% 07/25/26		09/01/2022	Paydown		0	0	29,990	10,699	0	(18,171)	0	(18,171)	0	0	0	0	0	2,918	07/25/2026	1.A
3137FJ-ZB-8	FHMS K084 X1 0.333% 10/25/28		09/01/2022	Paydown		0	0	4,221	3,410	0	(3,410)	0	(3,410)	0	0	0	0	0	406	10/25/2028	1.A FE
3137FT-ZS-9	FHMS K110 X1 1.814% 04/25/30		09/01/2022	Paydown		0	0	1,213	1,059	0	(1,059)	0	(1,059)	0	0	0	0	0	108	04/25/2030	1.A FE
3137FU-PE-8	FHR 4988 IH 2.500% 07/25/35		09/01/2022	Paydown		0	0	71,944	66,759	0	(66,759)	0	(66,759)	0	0	0	0	0	11,826	07/25/2035	1.A
3138EG-QR-8	FN FN AL0463 3.000% 07/01/26		09/01/2022	Paydown		96,536	96,536	96,607	96,473	0	62	0	62	0	96,536	0	0	0	1,866	07/01/2026	1.A
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		09/01/2022	Paydown		15,521	15,521	16,297	16,232	0	(712)	0	(712)	0	15,521	0	0	0	445	09/01/2043	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3138WG-LS-1	FN FN AS6636 3.000% 10/01/45		09/01/2022	Paydown		88,213	88,213	90,356	90,210	0	(1,997)	0	(1,997)	0	88,213	0	0	0	1,651	10/01/2045	1.A
31392X-5H-7	FHR FHR 2517 BQ 5.500% 10/15/32		09/01/2022	Paydown		17,967	17,967	17,630	17,794	0	173	0	173	0	17,967	0	0	0	675	10/15/2032	1.A
31393U-L2-7	FNW 2003-129 QG 5.000% 01/25/24		09/01/2022	Paydown		85,461	85,461	83,338	85,036	0	425	0	425	0	85,461	0	0	0	2,846	01/25/2024	1.A
31394P-X6-5	FHR FHR 2756 ME 5.000% 02/15/24		09/01/2022	Paydown		143,822	143,822	142,518	143,462	0	359	0	359	0	143,822	0	0	0	4,775	02/15/2024	1.A
31396E-HU-3	FREDDIE MAC FHR 3063 LY 5.500% 11/15/25		09/01/2022	Paydown		33,110	33,110	32,603	32,961	0	149	0	149	0	33,110	0	0	0	1,195	11/15/2025	1.A
31396G-BL-4	FHR FHR 3087 KX 5.500% 12/15/25		09/01/2022	Paydown		55,339	55,339	54,396	55,069	0	269	0	269	0	55,339	0	0	0	2,032	12/15/2025	1.A
31396G-LX-7	FHR FHR 3091 CB 5.500% 01/15/26		09/01/2022	Paydown		25,909	25,909	25,521	25,789	0	121	0	121	0	25,909	0	0	0	957	01/15/2026	1.A
31396G-RY-9	FHR FHR 3098 HV 5.500% 01/15/26		09/01/2022	Paydown		51,458	51,458	50,638	51,221	0	237	0	237	0	51,458	0	0	0	1,897	01/15/2026	1.A
31396H-FA-2	FHR FHR 3107 MY 5.500% 02/15/26		09/01/2022	Paydown		20,177	20,177	19,975	20,098	0	78	0	78	0	20,177	0	0	0	732	02/15/2026	1.A
31396Q-B6-5	FNR 2009-73 LD 4.000% 09/25/29		09/01/2022	Paydown		58,582	58,582	52,202	56,182	0	2,399	0	2,399	0	58,582	0	0	0	1,562	09/25/2029	1.A
31397H-YG-7	FHR FHR 3329 LB 5.500% 06/15/27		09/01/2022	Paydown		20,810	20,810	19,184	20,342	0	468	0	468	0	20,810	0	0	0	763	06/15/2027	1.A
31397H-YJ-1	FHR FHR 3329 MB 6.000% 06/15/27		09/01/2022	Paydown		32,425	32,425	32,415	32,366	0	59	0	59	0	32,425	0	0	0	1,322	06/15/2027	1.A
31398F-TR-2	FNR 2009-91 GL 4.000% 11/25/24		09/01/2022	Paydown		5,920	5,920	5,652	5,866	0	55	0	55	0	5,920	0	0	0	156	11/25/2024	1.A
31398J-N7-4	FHR FHR 3573 MD 4.000% 09/15/24		09/01/2022	Paydown		153,612	153,612	148,254	152,586	0	1,026	0	1,026	0	153,612	0	0	0	4,070	09/15/2024	1.A
31398L-W9-5	FHR FHR 3627 QH 4.000% 01/15/25		09/01/2022	Paydown		32,383	32,383	34,073	32,625	0	(241)	0	(241)	0	32,383	0	0	0	865	01/15/2025	1.A
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		09/01/2022	Paydown		41,070	41,070	39,614	40,770	0	300	0	300	0	41,070	0	0	0	1,095	02/25/2025	1.A
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		09/01/2022	Paydown		35,281	35,281	38,346	35,444	0	(163)	0	(163)	0	35,281	0	0	0	1,054	09/25/2025	1.A
31418X-ZQ-4	FNMA FN AD9750 3.500% 12/01/25		09/01/2022	Paydown		28,210	28,210	28,664	28,376	0	(167)	0	(167)	0	28,210	0	0	0	659	12/01/2025	1.A
421038-WY-2	HAYS KANS GENERAL OBLIGATION 5.300% 09/01/22		07/15/2022	Redemption 100.0000		200,000	200,000	198,620	199,896	0	104	0	104	0	200,000	0	0	0	9,128	09/01/2022	1.E FE
45528S-VR-4	INDIANAPOLIS IND LOC PUB IMPT BOND BANK 6.210% 02/01/27		08/01/2022	Redemption 100.0000		100,000	100,000	102,230	100,552	0	(552)	0	(552)	0	100,000	0	0	0	6,210	02/01/2027	1.D FE
60416Q-HR-8	MN HSG FIN AGY SINGLE FAMILY HSG 3.230% 08/01/49		09/01/2022	Redemption 100.0000		61,324	61,324	61,324	61,324	0	0	0	0	0	61,324	0	0	0	1,220	08/01/2049	1.A FE
62630W-FM-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 2.180% 02/01/31		07/21/2022	Redemption 100.0000		1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	0	0	3,134	02/01/2031	1.F FE
62630W-FX-0	TXBL MUNI FUNDING TRUST VARIOU GENERAL 3.160% 05/01/41		09/15/2022	Redemption 100.0000		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	2,133	05/01/2041	1.F FE
63607V-AB-2	NFAGEN GENERAL 3.278% 10/01/37		07/01/2022	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	369	10/01/2037	2.B FE
67868U-CB-7	OKLAHOMA CNTY OKLA FIN AUTH EDUCATION 6.600% 09/01/22		09/01/2022	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	132,000	09/01/2022	1.F FE
889251-FC-3	TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT 6.500% 05/15/25		07/01/2022	Call 103.5224		652,191	630,000	630,000	630,000	0	0	0	0	0	630,000	0	0	0	49,491	05/15/2025	1.G FE
92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43		09/01/2022	Paydown		35,593	35,593	35,593	35,593	0	0	0	0	0	35,593	0	0	0	1,033	12/25/2043	1.A FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		09/15/2022	Redemption 100.0000		19,851	19,851	19,851	19,851	0	0	0	0	0	19,851	0	0	0	441	08/25/2042	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						7,191,739	7,169,548	8,107,508	6,329,114	0	(167,041)	0	(167,041)	0	7,169,548	0	0	0	347,936	XXX	XXX
00841Y-CB-2	ABMT 2015-3 B1 3.544% 04/25/45		09/01/2022	Paydown		31,927	31,927	32,653	31,969	0	(41)	0	(41)	0	31,927	0	0	0	711	04/25/2045	1.A
024836-AD-0	AMERICAN CAMPUS COMMUNIT 3.625% 11/15/27		08/24/2022	Call 101.3931		7,097,517	7,000,000	6,993,840	6,996,094	0	304	0	304	0	6,996,398	0	3,602	3,602	294,173	11/15/2027	2.B FE
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		09/01/2022	Paydown		20,437	20,437	20,435	20,370	0	66	0	66	0	20,437	0	0	0	516	10/17/2036	1.A FE
02665X-AA-7	AH4R 2014-SFR3 A 3.678% 12/17/36		09/01/2022	Paydown		74,544	74,544	74,539	74,382	0	162	0	162	0	74,544	0	0	0	1,846	12/17/2036	1.A FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		09/01/2022	Paydown		13,462	13,462	13,461	13,449	0	13	0	13	0	13,462	0	0	0	311	04/17/2052	1.A FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		09/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6. *
038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		07/30/2022	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	303	07/30/2050	2.C FE
04010L-AV-5	ARES CAPITAL CORP 4.250% 03/01/25		09/20/2022	MITSUBISHI UFJ SECURITIES		417,248	435,000	468,077	461,573	0	(6,261)	0	(6,261)	0	455,311	0	(38,063)	(38,063)	19,566	03/01/2025	2.C FE
05491H-AA-5	BAMLL 2016-FR13 A 0.000% 08/27/45		07/01/2022	Paydown		351,995	351,995	335,963	347,182	0	4,814	0	4,814	0	351,995	0	0	0	1,742	08/27/2045	1.A FM
12526W-AA-7	Cascade Funding 2022HB8 Trust 2022-HB8 A 3.750% 04/25/25		09/25/2022	Paydown		739,750	739,750	725,099	0	0	14,651	0	14,651	0	739,750	0	0	0	5,416	04/25/2025	1.A FE
12563L-AN-7	CLIF 2020-1A A 2.080% 09/18/45		09/18/2022	Paydown		346,500	346,500	346,340	346,444	0	56	0	56	0	346,500	0	0	0	4,805	09/18/2045	1.F FE
126410-LM-9	CSX TRANSPORTATION 6.251% 01/15/23		07/15/2022	Redemption 100.0000		191,497	191,497	189,474	191,201	0	297	0	297	0	191,497	0	0	0	11,971	01/15/2023	1.E FE
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		09/01/2022	Paydown		16,511	16,511	16,474	16,469	0	42	0	42	0	16,511	0	0	0	327	08/25/2043	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12654P-AE-8	CSMC 2018-RPL9 A 3.850% 09/25/57		09/01/2022	Paydown		41,289	41,289	41,048	36,453	0	252	0	252	0	41,289	0	0	0	965	09/25/2057	1.A
126650-CQ-1	CVS CORP 4.750% 12/01/22		09/01/2022	Call 100.0000		295,000	295,000	299,997	0	0	(4,997)	0	(4,997)	0	295,000	0	0	0	10,509	12/01/2022	2.B FE
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 10/25/49		09/01/2022	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	10/25/2049	1.A FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/01/2022	Paydown		11,576	11,499	9,865	7,512	0	4,064	0	4,064	0	11,576	0	0	0	329	11/25/2035	1.D FM
14575E-AA-3	CARS.COM INC 6.375% 11/01/28		08/16/2022	JANE STREET EXECUTION SERVICES		44,822	49,000	52,308	51,980	0	(476)	0	(476)	0	51,504	0	(6,682)	(6,682)	2,490	11/01/2028	4.C FE
16411R-AK-5	CHENIERE ENERGY INC 4.625% 10/15/28		08/31/2022	CREDIT SUISSE FIRST BOSTON		306,075	318,000	327,633	326,650	0	(1,438)	0	(1,438)	0	325,213	0	(19,138)	(19,138)	12,951	10/15/2028	3.C FE
17307G-L9-7	CMLTI 2005-9 22A3 6.000% 11/25/35		08/01/2022	Paydown		0	25,078	16,324	16,107	0	(16,107)	0	(16,107)	0	0	0	0	0	896	11/25/2035	1.D FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		09/01/2022	Paydown		18,332	18,332	17,958	18,192	0	140	0	140	0	18,332	0	0	0	440	10/25/2043	1.A
17324D-BA-1	CGCMT 2015-P1 XA 0.852% 09/15/48		09/01/2022	Paydown		0	0	5,104	4,329	0	(4,329)	0	(4,329)	0	0	0	0	0	925	09/15/2048	1.A FE
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		07/25/2022	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	489	04/25/2047	2.B FE
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		08/15/2022	Redemption 100.0000		21,178	21,178	21,178	21,178	0	0	0	0	0	21,178	0	0	0	539	05/15/2034	1.D PL
233063-AW-6	DBJPM 2020-C9 XA 1.827% 09/15/53		09/01/2022	Paydown		0	0	2,667	2,243	0	(2,243)	0	(2,243)	0	0	0	0	0	271	09/15/2053	1.A FE
24703K-AE-5	DEFT 2019-2 C 2.180% 10/22/24		08/22/2022	Paydown		8,000,000	8,000,000	7,999,130	7,998,966	0	1,034	0	1,034	0	8,000,000	0	0	0	116,267	10/22/2024	1.C FE
25461L-AA-0	DIRECTV HOLDINGS/FING 5.875% 08/15/27		09/07/2022	MORGAN STANLEY HI-YLD		291,605	318,000	326,573	325,932	0	(1,037)	0	(1,037)	0	324,896	0	(33,291)	(33,291)	20,399	08/15/2027	3.B FE
25470X-AJ-4	DISH DBS CORP 5.875% 07/15/22		07/15/2022	Various		3,799,000	3,799,000	3,815,219	3,800,782	0	(1,782)	0	(1,782)	0	3,799,000	0	0	0	223,191	07/15/2022	4.C FE
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		07/25/2022	Paydown		20,000	20,000	20,092	20,037	0	(37)	0	(37)	0	20,000	0	0	0	618	07/25/2047	2.A FE
26208L-AE-8	HONK 2019-2A A2 3.981% 10/20/49		07/20/2022	Paydown		10,625	10,625	10,625	10,625	0	0	0	0	0	10,625	0	0	0	317	10/20/2049	2.C FE
26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50		07/20/2022	Paydown		1,250	1,250	1,312	1,297	0	(47)	0	(47)	0	1,250	0	0	0	35	07/20/2050	2.C FE
26209X-AC-5	HONK 2020-2A A2 3.237% 01/20/51		07/20/2022	Paydown		1,250	1,250	1,287	1,275	0	(25)	0	(25)	0	1,250	0	0	0	30	01/20/2051	2.C FE
276480-AJ-9	EASTERN GAS TRAN 3.600% 12/15/24		08/30/2022	Tax Free Exchange		1,331,849	1,333,000	1,331,006	1,331,224	0	625	0	625	0	1,331,849	0	0	0	33,992	12/15/2024	1.G FE
28932M-AA-3	ELM RD GENERATING STAT 5.209% 02/11/30		08/11/2022	Redemption 100.0000		83,094	83,094	83,094	83,094	0	0	0	0	0	83,094	0	0	0	4,328	02/11/2030	1.F FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/19/2022	Various		78,981	78,981	78,981	78,981	0	0	0	0	0	78,981	0	0	0	3,691	01/19/2031	1.F FE
29278N-AG-8	ENERGY TRANSFER PARTNERS 5.250% 04/15/29		09/20/2022	RBC/DAIN		561,974	585,000	667,239	660,041	0	(6,962)	0	(6,962)	0	653,079	0	(91,105)	(91,105)	28,750	04/15/2029	2.C FE
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		09/01/2022	Paydown		22,026	22,026	21,847	21,957	0	70	0	70	0	22,026	0	0	0	417	06/25/2043	1.A
30296A-AN-7	FREMF 2017-K 61 0.100% 12/25/49		09/01/2022	Paydown		0	0	264,935	210,685	0	(210,685)	0	(210,685)	0	0	0	0	0	35,730	12/25/2049	1.A FE
340711-AV-2	FLORIDA GAS TRANSMISSION 3.875% 07/15/22		07/15/2022	Maturity		390,000	390,000	391,619	0	0	(1,619)	0	(1,619)	0	390,000	0	0	0	7,556	07/15/2022	2.B FE
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47		07/30/2022	Paydown		1,750	1,750	1,817	1,810	0	(60)	0	(60)	0	1,750	0	0	0	67	04/30/2047	2.B FE
34417Q-AA-6	FOCUS 2018-1 A2 5.184% 10/30/48		07/30/2022	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	292	10/30/2048	2.B FE
34417R-AA-4	Focus Brands Fun20171A 2017-1A A2IB 3.857% 04/30/47		07/01/2022	Paydown		301,717	301,717	303,273	302,551	0	(834)	0	(834)	0	301,717	0	0	0	7,790	04/30/2047	2.B FE
34960P-AB-7	FORTRESS TRANSPORTATION & IN 6.500% 10/01/25		08/01/2022	Call 103.2500		1,127,490	1,092,000	1,150,630	1,122,564	0	(9,930)	0	(9,930)	0	1,112,634	0	(20,634)	(20,634)	94,640	10/01/2025	3.C FE
36228F-2R-6	GSR 2004-6F 3A4 6.500% 05/25/34		09/01/2022	Paydown		415	415	397	406	0	9	0	9	0	415	0	0	0	18	05/25/2034	1.A FM
36260R-AB-5	GSMBS 2020-PJ6 A2 2.500% 05/25/51		09/01/2022	Paydown		182,482	182,482	189,467	186,099	0	(3,617)	0	(3,617)	0	182,482	0	0	0	3,162	05/25/2051	1.A
37045V-AG-5	GENERAL MOTORS CO 4.000% 04/01/25		07/26/2022	BARCLAYS		4,929,000	5,000,000	4,757,960	4,906,206	0	15,573	0	15,573	0	4,921,779	0	7,221	7,221	165,000	04/01/2025	2.C FE
38141E-C2-3	GOLDMAN SACHS GROUP 3.850% 07/08/24		09/19/2022	TD SECURITIES		1,973,120	2,000,000	1,997,360	1,999,223	0	136	0	136	0	1,999,359	0	(26,239)	(26,239)	92,614	07/08/2024	2.A FE
38141G-ZR-8	GOLDMAN SACHS GROUP INC 3.615% 03/15/28		08/09/2022	GOLDMAN SACHS		932,354	970,000	970,600	0	0	(56)	0	(56)	0	970,544	0	(38,190)	(38,190)	14,221	03/15/2028	1.F FE
39121J-A@-9	GREAT RIVER ENERGY PP 6.060% 07/01/26		07/01/2022	Redemption 100.0000		777,778	777,778	777,778	777,778	0	0	0	0	0	777,778	0	0	0	47,133	07/01/2026	1.G
411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50		09/20/2022	Paydown		2,500	2,500	2,596	2,570	0	(70)	0	(70)	0	2,500	0	0	0	75	12/20/2050	2.B FE
459745-GN-9	INTL LEASE FIN 5.875% 08/15/22		08/15/2022	Maturity		200,000	200,000	221,000	201,683	0	(1,683)	0	(1,683)	0	200,000	0	0	0	11,750	08/15/2022	2.C FE
46590M-AT-7	JPMCC 2016-JP2 XA 1.947% 08/15/49		09/01/2022	Paydown		0	0	16,949	7,848	0	(7,848)	0	(7,848)	0	0	0	0	0	1,480	08/15/2049	1.A FE
466247-SE-4	JPMMT 2005-A5 1A2 3.341% 08/25/35		09/01/2022	Paydown		9,274	9,274	7,848	8,943	0	331	0	331	0	9,274	0	0	0	156	08/25/2035	1.A FM
46625H-KC-3	JP MORGAN CHASE & CO 3.125% 01/23/25		09/27/2022	JANE STREET EXECUTION SERVICES		4,782,250	5,000,000	4,988,900	4,996,161	0	809	0	809	0	4,996,970	0	(214,720)	(214,720)	184,896	01/23/2025	1.F FE
46641B-AE-3	JPMCC 2013-C16 ASB 3.674% 12/15/46		09/01/2022	Paydown		145,311	145,311	149,669	145,699	0	(388)	0	(388)	0	145,311	0	0	0	3,907	12/15/2046	1.A
46648H-AY-9	JPMMT 2017-2 B1 3.652% 05/25/47		09/01/2022	Paydown		40,215	40,215	40,296	40,151	0	63	0	63	0	40,215	0	0	0	1,080	05/25/2047	1.A
46651Y-AC-4	JPMMT 2019-9 A3 3.500% 05/25/50		09/01/2022	Paydown		80,348	80,348	81,478	80,765	0	(417)	0	(417)	0	80,348	0	0	0	1,733	05/25/2050	1.A
46652H-AC-0	JPMWM 2020-ATR1 A3 3.000% 02/25/50		09/01/2022	Paydown		28,369	28,369	29,282	29,001	0	(632)	0	(632)	0	28,369	0	0	0	567	02/25/2050	1.A
47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47		07/30/2022	Paydown		2,500	2,500	2,677	2,649	0	(149)	0	(149)	0	2,500	0	0	0	91	07/30/2047	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
47760Q-AG-8	JIMMY 2022-1A A23 4.352% 04/30/52		07/30/2022	Paydown		12,500	12,500	12,500	0	0	0	0	0	0	12,500	0	0	0	202	04/30/2052	2.B FE
49327V-2A-1	KEY BANK NA 3.400% 05/20/26		08/16/2022	KEY BANC-MCDONALD		4,842,700	5,000,000	4,987,800	4,994,009	0	737	0	737	0	4,994,746	0	(152,046)	(152,046)	126,556	05/20/2026	2.A FE
57643M-HD-9	MASTR 2004-10 4A4 5.500% 11/25/34		09/01/2022	Paydown		933	933	821	838	0	95	0	95	0	933	0	0	0	34	11/25/2034	1.A FM
59001K-AH-3	MERITOR INC 4.500% 12/15/28		09/30/2022	Call 101.6840		312,170	307,000	307,860	307,639	0	(252)	0	(252)	0	307,387	0	(387)	(387)	16,068	12/15/2028	3.C FE
59981H-AB-7	MCMLT 2017-1 M1 3.250% 11/25/58		09/01/2022	Paydown		344,924	344,924	334,982	342,587	0	2,337	0	2,337	0	344,924	0	0	0	8,174	11/25/2058	1.A
61763K-AY-0	MSBAM 2014-C15 ASB 3.654% 04/15/47		09/01/2022	Paydown		96,219	96,219	99,104	96,574	0	(355)	0	(355)	0	96,219	0	0	0	2,660	04/15/2047	1.A
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		09/01/2022	Paydown		29,664	29,664	28,922	29,375	0	289	0	289	0	29,664	0	0	0	605	07/25/2043	1.A
64016N-AA-5	NBLY 2021-1A A2 3.584% 04/30/51		07/30/2022	Paydown		2,500	2,500	2,514	2,511	0	(11)	0	(11)	0	2,500	0	0	0	67	04/30/2051	2.C FE
64016N-AC-1	NBLY 2022-1A A2 3.695% 01/30/52		07/30/2022	Paydown		12,500	12,500	12,500	0	0	0	0	0	0	12,500	0	0	0	245	01/30/2052	2.C FE
647540-AA-1	NEW MILLSTONE LLC 2.980% 01/01/62		08/31/2022	Call 100.0000		2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	0	0	4,070	01/01/2062	1.B FE
68235P-AK-4	ONE GAS INC 3.846% 03/11/23		09/26/2022	Call 100.0000		1,900,000	1,900,000	1,900,000	1,900,000	0	0	0	0	0	1,900,000	0	0	0	25,185	03/11/2023	2.A FE
69357X-AA-9	PFP III 20218 2021-8 A 3.939% 08/09/37		07/14/2022	Paydown Redemption 100.0000		768,665	768,665	768,665	768,665	0	0	0	0	0	768,665	0	0	0	6,873	08/09/2037	1.A FE
69403W-AB-3	PACIFIC BEACON LLC 2.948% 07/15/26		07/15/2022			80,025	80,025	68,021	76,099	0	3,926	0	3,926	0	80,025	0	0	0	481	07/15/2026	2.B FE
69410P-AA-1	PACEWell 5 Trust20211 2021-1 A 2.628% 10/10/59		06/10/2022	Paydown		4,578	4,578	4,578	4,578	0	0	0	0	0	4,578	0	0	0	38	10/10/2059	1.A FE
719245-AD-4	PHOTO HOLDINGS MERGER SU 8.500% 10/01/26		08/16/2022	IMPERIAL CAPITAL LLC Redemption 100.0000		179,578	218,000	236,050	231,670	0	(3,725)	0	(3,725)	0	227,945	0	(48,368)	(48,368)	16,317	10/01/2026	4.C FE
72303#-AA-7	PINEBRIDGE 6.000% 12/31/31		07/01/2022			205,893	205,893	205,893	196,999	0	0	0	0	0	205,893	0	0	0	5,835	12/31/2031	1.E PL
72703P-AB-9	PLNT 2018-1A A2II 4.666% 09/05/48		09/05/2022	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	437	09/05/2048	2.C FE
72703P-AC-7	PLNT 2019-1A A2 3.858% 12/05/49		09/05/2022	Paydown Redemption 100.0000		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	362	12/05/2049	2.C FE
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2022			34,755	34,755	34,755	34,755	0	0	0	0	0	34,755	0	0	0	1,043	09/13/2027	1.D
74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		09/01/2022	Paydown		29,097	29,097	29,265	29,146	0	(49)	0	(49)	0	29,097	0	0	0	596	12/25/2049	1.A
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		09/25/2022	Paydown		119,764	119,764	119,745	120,459	0	(695)	0	(695)	0	119,764	0	0	0	2,139	10/25/2063	1.A FE
76112B-SF-8	RAMP 2005-SP1 1A6 5.000% 09/25/34		09/01/2022	Paydown		20,681	20,681	17,204	19,437	0	1,244	0	1,244	0	20,681	0	0	0	679	09/25/2034	1.A FM
76112B-SW-1	RAMP 2005-SP1 2A9 5.250% 09/25/34		09/01/2022	Paydown		174,038	174,038	155,819	169,467	0	4,571	0	4,571	0	174,038	0	0	0	6,676	09/25/2034	1.A FM
79549A-YP-8	SBM7 2003-1 A1 6.500% 09/25/33		09/01/2022	Paydown		6,815	6,815	5,510	6,747	0	1,305	1,238	67	0	6,815	0	0	0	298	09/25/2033	1.D FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		09/01/2022	Paydown		11,498	11,498	11,299	11,423	0	75	0	75	0	11,498	0	0	0	268	07/25/2043	1.A
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		09/01/2022	Paydown		1,694	1,694	1,690	1,691	0	4	0	4	0	1,694	0	0	0	33	01/25/2045	1.A
81745R-AH-3	SEMT 2013-3 B2 3.512% 03/25/43		09/01/2022	Paydown		30,380	30,380	31,179	30,493	0	(113)	0	(113)	0	30,380	0	0	0	656	03/25/2043	1.A
82280Q-BY-6	SCOT 2015-1 B1 3.788% 08/25/45		09/01/2022	Paydown		98,588	98,588	101,299	99,013	0	(425)	0	(425)	0	98,588	0	0	0	2,337	08/25/2045	1.A
85022W-AP-9	SCFT 2020-AA A 1.970% 09/25/37		09/25/2022	Paydown		224,759	224,759	224,748	224,751	0	8	0	8	0	224,759	0	0	0	2,941	09/25/2037	1.A FE
872480-AA-6	TIF 2020-1A A 2.090% 08/20/45		09/01/2022	Paydown		200,000	200,000	199,913	199,981	0	19	0	19	0	200,000	0	0	0	2,787	08/20/2045	1.F FE
87264A-BF-1	T-MOBILE USA INC 3.875% 04/15/30		08/31/2022	DEUTSCHE BANK		440,952	475,000	514,971	512,487	0	(2,811)	0	(2,811)	0	509,676	0	(68,724)	(68,724)	16,208	04/15/2030	2.C FE
87264A-CM-5	T-MOBILE USA INC 3.400% 10/15/52		07/05/2022	Tax Free Exchange		4,971,728	5,000,000	4,971,100	4,971,175	0	553	0	553	0	4,971,728	0	0	0	152,056	10/15/2052	2.C FE
87342R-AH-7	BELL 2021-1A A2II 2.294% 08/25/51		08/25/2022	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	430	08/25/2051	2.B FE
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		09/30/2022	Various		66,287	66,287	66,216	66,269	0	18	0	18	0	66,287	0	0	0	3,042	03/30/2024	2.B FE
88576N-AD-0	321 HENDERSON 2006-2A A2 5.930% 06/15/47		09/15/2022	Paydown		89,925	89,925	103,090	96,059	0	(6,134)	0	(6,134)	0	89,925	0	0	0	3,703	06/15/2047	1.C FE
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		09/15/2022	Paydown		14,734	14,734	16,888	15,741	0	(1,007)	0	(1,007)	0	14,734	0	0	0	541	07/15/2059	1.A FE
89177B-AA-3	TPMT 2019-1 A1 3.692% 03/25/58		09/01/2022	Paydown		42,871	42,871	42,610	42,701	0	170	0	170	0	42,871	0	0	0	1,094	03/25/2058	1.A
89214P-BD-0	TOWNEBANK/PORTSMOUTH VA 4.500% 07/30/27		08/01/2022	Call 100.0000		2,000,000	2,000,000	1,990,000	0	0	349	0	349	0	1,990,349	0	9,651	9,651	45,000	07/30/2027	2.A FE
89566E-AG-3	TRISTATE GEN/TRANS ASSN 3.700% 11/01/24		07/26/2022	Call 100.2480 Redemption 100.0000		746,848	745,000	748,657	746,186	0	(255)	0	(255)	0	745,931	0	(931)	(931)	22,292	11/01/2024	1.G FE
90931L-AA-6	UAL 2016-1 AA PTT 3.100% 07/07/28		07/07/2022			79,148	79,148	79,148	79,148	0	0	0	0	0	79,148	0	0	0	2,454	07/07/2028	1.F FE
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		09/03/2022	Redemption 100.0000		139,881	139,881	139,881	139,881	0	0	0	0	0	139,881	0	0	0	5,246	09/03/2026	2.A FE
910637-N#-0	UNITED ILLUMINATING COMPANY PP 6.260% 09/05/22		09/05/2022	Maturity		1,100,000	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	0	0	69,051	09/05/2022	1.G
91159H-HK-9	US BANCORP 3.600% 09/11/24		09/20/2022	Various		4,963,975	5,000,000	4,989,600	4,996,628	0	898	0	898	0	4,997,527	0	(33,552)	(33,552)	177,250	09/11/2024	1.F FE
914906-AX-0	UNIVISION COMMUNICATIONS INC 7.375% 06/30/30		08/16/2022	GOLDMAN SACHS		34,032	33,000	32,754	0	0	(1)	0	(1)	0	32,753	0	1,279	1,279	365	06/30/2030	4.A FE
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		09/30/2022	Various		24,849	24,849	24,849	24,849	0	0	0	0	0	24,849	0	0	0	730	06/30/2030	1.F PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		09/01/2022	Paydown		259,082	259,082	266,842	260,136	0	(1,055)	0	(1,055)	0	259,082	0	0	0	7,086	05/15/2047	1.A
92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		09/01/2022	Paydown		106,598	106,598	109,790	106,884	0	(287)	0	(287)	0	106,598	0	0	0	2,677	03/15/2046	1.A
92966*-AA-7	WABASH VALLEY POWER ASSOC PP 5.080% 04/30/24		08/01/2022	Redemption 100.0000		27,083	27,083	27,327	27,129	0	(46)	0	(46)	0	27,083	0	0	0	722	04/30/2024	1.F
94978#-AH-0	WELLS FARGO BK NORTHWEST PP 7.530% 01/10/24		09/10/2022	Redemption 97.3070		27,982	28,756	28,756	28,756	0	0	0	0	0	28,756	0	(774)	(774)	1,676	01/10/2024	2.B
95002T-AA-2	WFMBS 2020-3 A1 3.000% 06/25/50		09/01/2022	Paydown		49,802	49,802	51,437	51,224	0	(1,422)	0	(1,422)	0	49,802	0	0	0	961	06/25/2050	1.A
95002X-BH-7	WFCM 2020-C57 XA 2.219% 08/15/53		09/01/2022	Paydown		0	0	16,040	14,903	0	(14,903)	0	(14,903)	0	0	0	0	0	1,518	08/15/2053	1.A FE
97652Q-BL-2	WIN 2014-2 B3 4.086% 09/20/44		09/01/2022	Paydown		200,242	200,242	206,500	201,633	0	(1,391)	0	(1,391)	0	200,242	0	0	0	5,449	09/20/2044	1.A
071734-AC-1	BAUSCH HEALTH COS INC 5.750% 08/15/27	A	09/09/2022	RBC/DAIN		532,500	750,000	687,938	699,949	0	5,214	0	5,214	0	705,163	0	(172,663)	(172,663)	46,479	08/15/2027	3.C FE
071734-AH-0	BAUSCH HEALTH COS INC 5.000% 01/30/28	A	09/08/2022	SEAPORT GROUP LLC		63,000	180,000	101,070	180,000	0	0	78,930	(78,930)	0	101,070	0	(38,070)	(38,070)	10,050	01/30/2028	4.C FE
77381W-AA-4	ROCKPOINT GAS STORAGE CA 7.000% 03/31/23	A	08/17/2022	Various		318,000	318,000	313,533	316,584	0	1,416	0	1,416	0	318,000	0	0	0	18,797	03/31/2023	4.B FE
C1466#-AA-6	CPR Leasing Ltd PP 5.410% 03/03/24	A	09/03/2022	Redemption 100.0000		37,867	37,867	37,867	37,867	0	0	0	0	0	37,867	0	0	0	2,049	03/03/2024	2.A
05581K-AC-5	BNP PARIBAS 4.625% 03/13/27	D	09/12/2022	BANK of AMERICA SEC		419,643	431,000	488,827	485,670	0	(7,045)	0	(7,045)	0	478,624	0	(58,981)	(58,981)	19,989	03/13/2027	2.A FE
09952A-AC-0	BORAL FINANCE PTY LTD 3.750% 05/01/28	D	07/11/2022	Call 96.6470		7,286,217	7,539,000	7,620,798	7,591,628	0	(4,141)	0	(4,141)	0	7,587,486	0	0	0	(104,941)	05/01/2028	2.B FE
151290-BZ-5	CEMEX SAB-SPONS ADR 3.875% 07/11/31	D	08/18/2022	MIZUHO SECURITIES USA INC		663,625	770,000	766,535	766,754	0	164	0	164	0	766,918	0	(103,293)	(103,293)	33,128	07/11/2031	3.B FE
30315X-AB-0	FS LUXEMBOURG SARL 10.000% 12/15/25	D	08/12/2022	MORGAN STANLEY FIXED INC		224,595	217,000	231,865	0	0	(1,807)	0	(1,807)	0	230,057	0	(5,462)	(5,462)	16,697	12/15/2025	3.C FE
46590X-AA-4	JBS USA FOOD FINANCE 6.500% 04/15/29	C	09/26/2022	Call 105.0000		350,700	334,000	334,000	334,000	0	0	0	0	0	334,000	0	0	0	26,743	04/15/2029	2.C FE
46590X-AR-7	JBS USA FOOD FINANCE 144A 2.500% 01/15/27	D	08/31/2022	DEUTSCHE BANK		457,103	512,000	507,565	0	0	32	0	32	0	507,598	0	(50,495)	(50,495)	1,671	01/15/2027	2.C FE
46592Q-AB-5	JBS FINANCE LUXEMBOURG 2.500% 01/15/27	D	08/19/2022	Tax Free Exchange		507,821	512,000	506,865	506,955	0	610	0	610	0	507,565	0	256	256	9,458	01/15/2027	2.C FE
602736-AB-6	MINEJESA CAPITAL BV 5.625% 08/10/37	D	07/01/2022	MORGAN STANLEY FIXED INC		2,439,000	3,000,000	2,439,000	0	0	0	0	0	0	2,439,000	0	0	0	67,969	08/10/2037	2.C FE
606822-AP-9	MITSUBISHI UFJ FINL-SPON ADR 2.665% 07/25/22	D	07/25/2022	Maturity		3,600,000	3,600,000	3,607,668	0	0	(7,668)	0	(7,668)	0	3,600,000	0	0	0	47,970	07/25/2022	1.G FE
60920L-AE-4	MONDELEZ INTL HLDINGS NE 2.125% 09/19/22	D	09/19/2022	Maturity		1,055,000	1,055,000	1,057,616	0	0	(2,616)	0	(2,616)	0	1,055,000	0	0	0	22,419	09/19/2022	2.B FE
714264-AH-1	PERNOD RICARD SA UNSPON ADR 4.250% 07/15/22	D	07/15/2022	Maturity		1,432,000	1,432,000	1,473,127	1,461,458	0	(29,458)	0	(29,458)	0	1,432,000	0	0	0	60,860	07/15/2022	2.A FE
71568P-AJ-8	PERUSAHAAN LISTRIK NEGAR 3.875% 07/17/29	D	07/05/2022	CITIGROUP GLOBAL MKTS		2,250,000	2,500,000	2,484,625	2,487,825	0	735	0	735	0	2,488,560	0	(238,560)	(238,560)	94,184	07/17/2029	2.B FE
78485W-AA-7	STWD 2019-FL1 A 3.479% 07/15/38	D	09/15/2022	Paydown		2,370,602	2,370,602	2,370,602	2,370,602	0	0	0	0	0	2,370,602	0	0	0	34,605	07/15/2038	1.A FE
82620K-AE-3	SIEMENS 3.250% 05/27/25	D	09/15/2022	RBC/DAIN		4,843,750	5,000,000	4,987,300	4,995,103	0	911	0	911	0	4,996,014	0	(152,264)	(152,264)	131,806	05/27/2025	1.E FE
86562M-AQ-3	SUMITOMO MITSUI FINL GRP 2.784% 07/12/22	D	07/12/2022	Maturity		2,000,000	2,000,000	2,005,440	0	0	(5,440)	0	(5,440)	0	2,000,000	0	0	0	27,840	07/12/2022	1.G FE
G1257*-AE-1	BOREALIS FUNDING PP 4.460% 07/10/22	D	07/10/2022	Various		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	178,896	07/10/2022	2.A
Q3946*-AE-3	FOXTEL PTY LTD PP 4.270% 07/25/22	C	07/25/2022	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	128,100	07/25/2022	2.C PL
Q7450#-AA-8	PERTH AIRPORT PP 4.470% 07/26/22	D	07/26/2022	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	89,400	07/26/2022	2.B FE
W0805#-AM-0	ASSA ABLOY PP 3.480% 08/09/22	D	08/09/2022	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	25,423	08/09/2022	1.G
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						108,213,054	110,536,588	110,247,213	94,038,378	0	(307,691)	80,168	(387,859)	0	109,948,220	0	(1,590,623)	(1,590,623)	3,222,289	XXX	XXX
976657-AH-9	WISCONSIN ENERGY CORP 5.018% 05/15/67		08/03/2022	SUMRIDGE PARTNERS		19,980	24,000	21,900	21,919	0	13	0	13	0	21,931	0	(1,951)	(1,951)	487	05/15/2067	2.B FE
1309999999. Subtotal - Bonds - Hybrid Securities						19,980	24,000	21,900	21,919	0	13	0	13	0	21,931	0	(1,951)	(1,951)	487	XXX	XXX
2509999997. Total - Bonds - Part 4						136,678,820	140,240,652	139,950,577	107,598,798	0	(477,135)	80,168	(557,303)	0	138,715,912	0	(1,926,323)	(1,926,323)	3,884,709	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						136,678,820	140,240,652	139,950,577	107,598,798	0	(477,135)	80,168	(557,303)	0	138,715,912	0	(1,926,323)	(1,926,323)	3,884,709	XXX	XXX
48128B-52-3	JPMORGAN CHASE & CO PREFERRED		09/27/2022	J P MORGAN SEC	15,000.000	291,872	0.00	311,250	0	0	0	0	0	0	311,250	0	(19,378)	(19,378)	7,875		2.B FE
48128B-58-0	JPMORGAN CHASE & CO PREFERRED		09/28/2022	J P MORGAN SEC	10,000.000	187,804	0.00	208,900	0	0	0	0	0	0	208,900	0	(21,096)	(21,096)	5,688		2.B FE
61762V-86-1	MORGAN STANLEY PREFERRED		09/28/2022	J P MORGAN SEC	11,781.000	212,642	0.00	252,718	0	0	0	0	0	0	252,718	0	(40,076)	(40,076)	6,259		2.C FE
74460W-42-0	PUBLIC STORAGE PREFERRED		09/20/2022	JANNEY MONTGOMERY SCOTT NINC	3,761.000	64,424	0.00	75,145	0	0	0	0	0	0	75,145	0	(10,720)	(10,720)	1,881		1.G FE
74460W-48-7	PUBLIC STORAGE PREFERRED		09/20/2022	JANNEY MONTGOMERY SCOTT NINC	11,170.000	186,646	0.00	232,206	0	0	0	0	0	0	232,206	0	(45,559)	(45,559)	8,168		2.A FE
902973-71-8	U S BANCORP PREFERRED		07/26/2022	JANNEY MONTGOMERY SCOTT NINC	1,197.000	23,285	0.00	20,345	0	0	0	0	0	0	20,345	0	2,940	2,940	299		2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
902973-73-4	U S BANCORP PREFERRED		09/28/2022	Various	10,047.000	169,801	0.00	201,323	0	0	0	0	0	0	201,323	0	(31,522)	(31,522)	4,710		2.A FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,136,474	XXX	1,301,887	0	0	0	0	0	0	1,301,887	0	(165,411)	(165,411)	34,880	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						1,136,474	XXX	1,301,887	0	0	0	0	0	0	1,301,887	0	(165,411)	(165,411)	34,880	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						1,136,474	XXX	1,301,887	0	0	0	0	0	0	1,301,887	0	(165,411)	(165,411)	34,880	XXX	XXX
110122-10-8	BRISTOL-MYERS SQUIBB		07/26/2022	Various	4,821.000	355,171		268,091	300,589	(32,498)	0	0	(32,498)	0	268,091	0	87,080	87,080	7,810		
256677-10-5	DOLLAR GENERAL CORP		08/11/2022	S. G. COWEN SECURITIES CORP.	784.000	197,608		187,598	81,833	(2,469)	0	0	(2,469)	0	187,598	0	10,010	10,010	768		
25746U-10-9	DOMINION RESOURCES		08/11/2022	S. G. COWEN SECURITIES CORP.	5,513.000	451,812		440,356	274,174	4,894	0	0	4,894	0	440,356	0	11,456	11,456	7,360		
580135-10-1	McDONALDS		08/11/2022	S. G. COWEN SECURITIES CORP.	788.000	204,712		101,123	211,239	(110,117)	0	0	(110,117)	0	101,123	0	103,590	103,590	2,175		
701094-10-4	PARKER HANNIFIN		08/18/2022	Keefe Bruyette & Woods Eq	4,941.000	1,480,515		973,229	1,571,831	(598,602)	0	0	(598,602)	0	973,229	0	507,286	507,286	11,661		
911312-10-6	UNITED PARCEL SERVICE		07/18/2022	S. G. COWEN SECURITIES CORP.	1,905.000	348,207		207,444	408,318	(200,873)	0	0	(200,873)	0	207,444	0	140,763	140,763	5,791		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						3,038,025	XXX	2,177,841	2,847,984	(939,665)	0	0	(939,665)	0	2,177,841	0	860,185	860,185	35,565	XXX	XXX
31337#-10-5	FHLB CINCINNATI		07/26/2022	PRIVATE PLACEMENT	7,745.000	774,500		774,500	774,500	0	0	0	0	0	774,500	0	0	0	8,842		
31339*-10-7	FHLB Indianapolis		08/31/2022	PRIVATE PLACEMENT	15.000	1,500		1,351	1,500	(149)	0	0	(149)	0	1,351	0	149	149	12		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						776,000	XXX	775,851	776,000	(149)	0	0	(149)	0	775,851	0	149	149	8,854	XXX	XXX
5989999997. Total - Common Stocks - Part 4						3,814,025	XXX	2,953,692	3,623,984	(939,814)	0	0	(939,814)	0	2,953,692	0	860,334	860,334	44,419	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						3,814,025	XXX	2,953,692	3,623,984	(939,814)	0	0	(939,814)	0	2,953,692	0	860,334	860,334	44,419	XXX	XXX
5999999999. Total - Preferred and Common Stocks						4,950,499	XXX	4,255,579	3,623,984	(939,814)	0	0	(939,814)	0	4,255,579	0	694,923	694,923	79,299	XXX	XXX
6009999999 - Totals						141,629,319	XXX	144,206,156	111,222,782	(939,814)	(477,135)	80,168	(1,497,117)	0	142,971,491	0	(1,231,400)	(1,231,400)	3,964,008	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/10/2019	10/14/2022	10,955		195.71	100,125			7,340		7,340	(88,516)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/15/2019	10/17/2022	1,403		196.07	12,760			856		856	(11,108)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/24/2019	10/27/2022	8,466		197.03	77,562			5,587		5,587	(61,884)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2019	11/14/2022	9,586		197.16	87,696			9,490		9,490	(67,486)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/15/2019	11/15/2022	1,671		197.43	15,312			1,554		1,554	(11,583)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2019	11/22/2022	6,333		197.55	58,172			6,459		6,459	(43,188)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/12/2019	12/14/2022	7,010		198.73	64,635			7,150		7,150	(44,020)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/16/2019	12/15/2022	1,483		198.91	13,659			1,468		1,468	(9,210)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2019	12/27/2022	11,951		198.98	110,101			10,278		10,278	(68,957)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2020	01/13/2023	3,921		201.22	36,610			3,176		3,176	(20,390)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2020	01/17/2023	1,416		201.30	13,224			1,175		1,175	(7,334)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/24/2020	01/27/2023	2,852		200.20	26,552			3,337		3,337	(15,687)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2020	02/14/2023	2,835		202.13	26,702			2,608		2,608	(14,004)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/18/2020	02/15/2023	2,252		202.02	21,203			2,140		2,140	(11,194)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/26/2020	02/27/2023	5,524		194.79	50,464			19,223		19,223	(37,065)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/12/2020	03/14/2023	8,240		190.05	75,325			52,900		52,900	(60,234)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/16/2020	03/15/2023	1,055		189.54	9,600			7,154		7,154	(7,756)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/26/2020	03/27/2023	8,398		193.61	78,211			36,785		36,785	(57,528)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2020	04/14/2023	4,068		192.49	37,662			21,030		21,030	(27,539)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/15/2020	04/17/2023	1,505		192.68	13,978			7,661		7,661	(10,144)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/24/2020	04/27/2023	8,265		192.51	76,686			43,554		43,554	(55,785)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2020	05/12/2023	939		192.69	8,742			4,978		4,978	(6,303)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/15/2020	05/15/2023	2,387		192.68	22,218			12,725		12,725	(15,995)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/26/2020	05/25/2023	4,947		192.66	46,030			26,810		26,810	(33,142)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/11/2020	06/14/2023	6,143		192.58	57,139			34,523		34,523	(41,157)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/15/2020	06/15/2023	312		192.52	2,898			1,764		1,764	(2,091)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/25/2020	06/27/2023	1,970		192.87	18,354			10,955		10,955	(13,102)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2020	07/14/2023	1,672		193.79	15,649			8,694		8,694	(10,583)					-	0001

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Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2020	07/18/2023	335		194.00	3,140			1,715		1,715	(2,111)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/24/2020	07/27/2023	5,753		194.32	53,999			28,997		28,997	(35,901)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/13/2020	08/14/2023	5,743		194.51	53,951			29,115		29,115	(35,662)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/13/2020	08/14/2023	468		194.51	4,168			2,372		2,372	(2,905)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/17/2020	08/15/2023	1,306		195.19	11,679			6,663		6,663	(8,126)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2020	08/25/2023	236		194.60	2,222			1,208		1,208	(1,461)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/27/2020	08/25/2023	483		194.60	4,305			2,468		2,468	(2,985)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/11/2020	09/14/2023	3,843		194.63	36,128			20,100		20,100	(23,751)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2020	09/14/2023	272		194.63	2,427			1,424		1,424	(1,683)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/15/2020	09/15/2023	2,875		194.75	25,648			14,895		14,895	(17,713)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/24/2020	09/27/2023	4,261		193.38	39,799			25,268		25,268	(27,143)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/24/2020	09/27/2023	517		193.38	4,580			3,067		3,067	(3,294)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2020	10/13/2023	3,615		195.01	33,981			19,161		19,161	(21,402)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2020	10/14/2022	3,102		195.01	23,837			2,978		2,978	(25,688)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2020	10/13/2023	56		195.01	503			299		299	(334)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/15/2020	10/16/2023	1,361		194.78	12,111			7,388		7,388	(8,095)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/15/2020	10/16/2023	344		194.78	3,229			1,868		1,868	(2,047)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/15/2020	10/17/2022	308		194.78	2,364			348		348	(2,554)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2020	10/27/2023	4,689		193.65	43,766			28,321		28,321	(28,743)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2020	10/27/2022	1,565		193.65	11,938			3,411		3,411	(12,721)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2020	10/27/2023	217		193.65	1,919			1,310		1,310	(1,330)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/12/2020	11/14/2022	4,755		194.75	36,484			9,367		9,367	(36,469)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2020	11/14/2023	1,104		194.75	9,826			6,182		6,182	(6,602)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2020	11/14/2023	6,578		194.75	61,744			36,835		36,835	(39,334)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/16/2020	11/15/2023	430		195.49	4,049			2,264		2,264	(2,518)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/16/2020	11/15/2023	2,281		195.49	20,382			12,023		12,023	(13,369)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/16/2020	11/15/2022	512		195.49	3,940			839		839	(3,831)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/24/2020	11/27/2023	469		196.34	4,434			2,324		2,324	(2,690)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/24/2020	11/22/2022	3,937		196.34	30,456			5,866		5,866	(28,150)					-	0001

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Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/11/2020	12/14/2023	1,717		196.85	15,447			8,293		8,293	(9,753)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/11/2020	12/14/2023	8,717		196.85	82,711			42,105		42,105	(49,514)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/11/2020	12/14/2022	6,584		196.85	51,062			10,600		10,600	(45,032)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/15/2020	12/15/2022	1,194		196.83	9,259			1,946		1,946	(8,166)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/15/2020	12/15/2023	432		196.83	4,097			2,094		2,094	(2,453)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/15/2020	12/15/2023	1,727		196.83	15,538			8,378		8,378	(9,812)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/22/2020	12/27/2023	413		196.21	3,702			2,134		2,134	(2,390)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/22/2020	12/27/2022	3,129		196.21	24,192			6,415		6,415	(21,592)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/22/2020	12/27/2023	5,780		196.21	54,659			29,880		29,880	(33,463)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2021	01/12/2024	191		198.82	1,733			816		816	(996)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2021	01/13/2023	2,666		198.82	20,882			3,679		3,679	(15,781)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2021	01/12/2024	1,931		198.82	18,470			8,247		8,247	(10,063)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2021	01/16/2024	1,741		198.20	15,767			7,868		7,868	(9,260)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2021	01/17/2023	1,085		198.20	8,471			1,746		1,746	(6,595)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2021	01/16/2024	656		198.20	6,266			2,965		2,965	(3,489)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2021	01/26/2024	409		198.28	3,702			1,855		1,855	(2,173)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2021	01/27/2023	1,568		198.28	12,253			2,682		2,682	(9,442)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2021	01/26/2024	3,354		198.28	32,053			15,226		15,226	(17,842)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/11/2021	02/14/2024	613		200.65	5,609			2,329		2,329	(3,028)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/11/2021	02/14/2023	1,739		200.65	13,751			2,157		2,157	(9,323)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/11/2021	02/14/2024	1,924		200.65	18,567			7,310		7,310	(9,503)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/16/2021	02/15/2024	696		201.04	6,384			2,653		2,653	(3,447)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/16/2021	02/15/2023	174		201.04	1,379			218		218	(935)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/25/2021	02/27/2024	5,043		198.31	47,900			23,650		23,650	(26,928)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/25/2021	02/27/2023	958		198.31	7,486			1,955		1,955	(5,710)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/25/2021	02/27/2024	343		198.31	3,087			1,608		1,608	(1,831)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/11/2021	03/14/2024	7,307		201.86	70,653			26,013		26,013	(34,782)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/12/2021	03/14/2023	4,592		201.86	36,524			5,603		5,603	(23,053)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/12/2021	03/14/2024	659		201.86	6,038			2,346		2,346	(3,136)					-	0001

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Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2021	03/15/2023	198		202.01	1,576			236		236	(986)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2021	03/15/2024	767		202.01	7,037			2,693		2,693	(3,645)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2021	03/15/2024	99		202.01	958			347		347	(470)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/25/2021	03/27/2024	3,013		201.10	29,088			11,602		11,602	(14,796)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/26/2021	03/27/2023	1,308		201.10	10,362			1,962		1,962	(6,840)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/26/2021	03/27/2024	3,431		201.10	31,395			13,210		13,210	(16,847)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2021	04/12/2024	2,419		201.74	23,375			9,071		9,071	(11,393)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2021	04/12/2024	5,522		201.74	50,576			20,707		20,707	(26,008)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2021	04/14/2023	1,556		201.74	12,372			2,319		2,319	(7,658)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/15/2021	04/15/2024	544		202.07	5,269			1,992		1,992	(2,537)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/15/2021	04/15/2024	4,825		202.07	44,265			17,660		17,660	(22,485)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/15/2021	04/17/2023	2,796		202.07	22,261			3,998		3,998	(13,561)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2021	04/27/2023	1,938		201.28	15,366			3,294		3,294	(9,766)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2021	04/26/2024	3,130		201.28	30,177			12,395		12,395	(15,024)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2021	05/12/2023	421		201.77	3,341			716		716	(2,073)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/14/2021	05/14/2024	2,329		201.77	22,560			9,038		9,038	(11,041)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/17/2021	05/15/2024	188		201.74	1,820			735		735	(893)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/17/2021	05/15/2023	4,635		201.74	36,746			8,018		8,018	(22,849)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/17/2021	05/15/2024	1,175		201.74	10,760			4,582		4,582	(5,568)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/26/2021	05/23/2024	69		202.44	636			257		257	(321)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/26/2021	05/25/2023	2,109		202.44	16,781			3,438		3,438	(10,082)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/26/2021	05/23/2024	1,176		202.44	11,400			4,373		4,373	(5,455)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/11/2021	06/14/2023	2,402		203.97	19,306			3,435		3,435	(10,666)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/11/2021	06/14/2024	2,035		203.97	19,920			6,857		6,857	(9,013)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/11/2021	06/14/2024	10,992		203.97	102,011			37,042		37,042	(48,694)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/15/2021	06/17/2024	637		204.14	6,240			2,127		2,127	(2,802)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/15/2021	06/15/2023	1,200		204.14	9,653			1,680		1,680	(5,281)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/15/2021	06/17/2024	1,886		204.14	17,518			6,299		6,299	(8,298)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/24/2021	06/27/2024	594		203.72	5,481			2,073		2,073	(2,667)					-	0001

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Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/24/2021	06/27/2023	1,409		203.72	11,308			2,198		2,198	(6,368)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/24/2021	06/27/2024	638		203.72	6,214			2,227		2,227	(2,865)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2021	07/12/2024	5,567		203.88	54,140			19,652		19,652	(24,383)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2021	07/12/2024	221		203.88	2,034			779		779	(967)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2021	07/14/2023	996		203.88	7,978			1,623		1,623	(4,361)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2021	07/16/2024	5,392		203.25	49,649			20,060		20,060	(24,158)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2021	07/16/2024	2,135		203.25	20,745			7,943		7,943	(9,566)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2021	07/18/2023	1,919		203.25	15,366			3,435		3,435	(8,673)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2021	07/27/2023	1,124		203.70	9,023			1,967		1,967	(4,991)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2021	07/26/2024	1,797		203.70	17,531			6,540		6,540	(7,942)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2021	07/26/2024	412		203.70	3,814			1,501		1,501	(1,823)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/12/2021	08/14/2024	344		203.62	3,171			1,286		1,286	(1,533)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/12/2021	08/14/2024	2,780		203.62	27,055			10,396		10,396	(12,397)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/12/2021	08/14/2023	1,960		203.62	15,721			3,684		3,684	(8,759)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/16/2021	08/15/2024	74		203.40	717			280		280	(332)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/16/2021	08/15/2023	2,606		203.40	20,882			5,055		5,055	(11,752)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/16/2021	08/15/2024	811		203.40	7,475			3,083		3,083	(3,650)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2021	08/27/2024	4,268		203.60	41,538			16,176		16,176	(19,121)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2021	08/25/2023	1,493		203.60	11,947			2,912		2,912	(6,704)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2021	08/27/2024	6,979		203.60	64,371			26,452		26,452	(31,268)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2021	09/14/2023	3,320		202.69	26,449			7,637		7,637	(15,572)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2021	09/13/2024	8,451		202.69	81,881			34,904		34,904	(39,214)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2021	09/13/2024	153		202.69	1,404			632		632	(710)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/15/2021	09/15/2023	10,178		202.88	81,155			23,003		23,003	(47,330)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/15/2021	09/17/2024	3,105		202.88	30,114			12,670		12,670	(14,346)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/15/2021	09/17/2024	5,718		202.88	52,548			23,328		23,328	(26,416)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/24/2021	09/27/2023	846		202.14	6,720			2,132		2,132	(4,069)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/24/2021	09/27/2024	6,496		202.14	62,630			28,255		28,255	(30,789)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/24/2021	09/27/2024	134		202.14	1,220			581		581	(633)					-	0001

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Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2021	10/13/2023	2,263		201.53	17,980			6,426		6,426	(10,816)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2021	10/11/2024	94		201.53	857			437		437	(449)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2021	10/14/2022	6,014		201.53	33,815			60		60	(31,694)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2021	10/11/2024	3,950		201.53	37,890			18,287		18,287	(18,801)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/15/2021	10/15/2024	2,832		202.30	25,728			12,463		12,463	(13,142)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/15/2021	10/17/2022	2,842		202.30	15,985			28		28	(13,984)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/15/2021	10/15/2024	751		202.30	7,205			3,306		3,306	(3,486)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/15/2021	10/16/2023	2,743		202.30	21,701			7,215		7,215	(12,757)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2021	10/27/2023	2,511		202.73	19,902			6,453		6,453	(11,499)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2021	10/27/2022	4,573		202.73	25,863			137		137	(21,857)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2021	10/25/2024	612		202.73	5,543			2,630		2,630	(2,807)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2021	10/25/2024	5,248		202.73	50,221			22,568		22,568	(24,090)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/10/2021	11/14/2024	4,807		203.45	46,259			19,997		19,997	(21,680)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/10/2021	11/14/2024	2,463		203.45	22,445			10,244		10,244	(11,106)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/10/2021	11/14/2023	1,750		203.45	13,920			4,340		4,340	(7,804)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/10/2021	11/14/2022	3,844		203.45	21,896			308		308	(17,489)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/15/2021	11/15/2022	3,293		203.48	18,693			263		263	(14,982)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/15/2021	11/15/2024	408		203.48	3,909			1,697		1,697	(1,836)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/15/2021	11/15/2023	1,450		203.48	11,505			3,581		3,581	(6,466)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/15/2021	11/15/2024	2,074		203.48	18,821			8,627		8,627	(9,333)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/22/2021	11/27/2024	59		202.87	536			259		259	(273)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/22/2021	11/27/2024	5,797		202.87	55,507			25,390		25,390	(26,723)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/22/2021	11/27/2023	976		202.87	7,742			2,635		2,635	(4,480)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/22/2021	11/22/2022	5,481		202.87	30,914			932		932	(26,365)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2021	12/13/2024	14,893		200.43	140,594			77,741		77,741	(74,316)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2021	12/14/2022	7,823		200.43	43,747			5,007		5,007	(44,670)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2021	12/14/2023	1,552		200.43	12,129			5,446		5,446	(7,851)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/15/2021	12/15/2022	2,956		201.30	16,541			1,507		1,507	(15,961)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/15/2021	12/16/2024	373		201.30	3,525			1,841		1,841	(1,814)					-	0001

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Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/15/2021	12/16/2024	1,118		201.30	10,013			5,522		5,522	(5,443)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/15/2021	12/15/2023	1,987		201.30	15,560			6,438		6,438	(9,737)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/22/2021	12/27/2023	1,404		202.28	11,076			4,226		4,226	(6,655)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/22/2021	12/27/2024	1,780		202.28	16,056			8,311		8,311	(8,418)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2021	12/27/2024	2,437		202.28	23,220			11,381		11,381	(11,527)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2021	12/27/2022	3,619		202.28	20,496			1,737		1,737	(18,238)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2022	01/14/2025	150		200.63		1,326		793		793	(533)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2022	01/12/2024	2,273		200.63		17,647		8,273		8,273	(9,374)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2022	01/13/2023	3,713		200.63		20,711		3,453		3,453	(17,258)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2022	01/14/2025	6,220		200.63		58,282		32,968		32,968	(25,313)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/18/2022	01/15/2025	2,961		199.60		26,004		16,759		16,759	(9,245)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/18/2022	01/16/2024	2,856		199.60		22,002		11,451		11,451	(10,551)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/18/2022	01/17/2023	3,357		199.60		18,559		4,062		4,062	(14,497)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/18/2022	01/15/2025	521		199.60		4,836		2,949		2,949	(1,887)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2022	01/27/2025	386		196.80		3,336		2,611		2,611	(726)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2022	01/27/2025	1,585		196.80		14,477		10,717		10,717	(3,760)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2022	01/27/2023	4,431		196.80		24,242		9,881		9,881	(14,361)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2022	01/26/2024	1,799		196.80		13,664		9,228		9,228	(4,437)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/11/2022	02/14/2023	4,806		199.94		26,620		6,825		6,825	(19,795)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/11/2022	02/14/2024	1,325		199.94		10,176		5,355		5,355	(4,821)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/11/2022	02/14/2025	680		199.94		5,930		3,836		3,836	(2,093)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2022	02/14/2025	8,217		199.94		76,071		46,347		46,347	(29,724)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/15/2022	02/18/2025	7,264		199.20		62,945		43,003		43,003	(19,941)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/15/2022	02/15/2024	4,367		199.20		33,321		18,780		18,780	(14,541)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/15/2022	02/15/2023	3,815		199.20		20,976		6,219		6,219	(14,757)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/15/2022	02/18/2025	818		199.20		7,498		4,844		4,844	(2,654)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2022	02/27/2025	2,870		199.62		26,415		16,649		16,649	(9,767)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2022	02/27/2023	3,001		199.62		16,592		4,891		4,891	(11,701)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/25/2022	02/27/2024	2,445		199.62		18,690		10,292		10,292	(8,398)					-	0001

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Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/25/2022	02/27/2025	5,160		199.62		44,908		29,927		29,927	(14,981)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/11/2022	03/14/2025	9,134		202.66		84,961		47,768		47,768	(37,193)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/11/2022	03/14/2024	3,405		202.66		26,427		12,529		12,529	(13,898)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/11/2022	03/14/2025	3,267		202.66		28,731		17,084		17,084	(11,647)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/11/2022	03/14/2023	6,360		202.66		35,705		8,269		8,269	(27,437)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2022	03/17/2025	3,131		201.54		27,259		16,312		16,312	(10,947)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2022	03/15/2023	4,490		201.54		24,978		5,793		5,793	(19,185)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2022	03/17/2025	987		201.54		9,094		5,144		5,144	(3,950)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2022	03/15/2024	1,861		201.54		14,288		6,810		6,810	(7,477)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2022	03/27/2025	5,206		204.38		45,539		22,802		22,802	(22,737)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2022	03/27/2024	1,879		204.38		14,554		5,449		5,449	(9,105)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2022	03/27/2023	4,262		204.38		24,040		3,580		3,580	(20,460)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2022	03/27/2025	1,761		204.38		16,308		7,715		7,715	(8,593)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/12/2022	04/14/2025	8,087		202.68		73,263		40,110		40,110	(33,154)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/12/2022	04/14/2025	94		202.68		802		465		465	(337)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/12/2022	04/12/2024	1,066		202.68		8,122		3,698		3,698	(4,424)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2022	04/14/2023	3,217		202.68		17,930		4,118		4,118	(13,812)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/18/2022	04/17/2023	11,166		202.40		61,924		14,404		14,404	(47,520)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/18/2022	04/15/2025	1,408		202.40		12,740		6,970		6,970	(5,769)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/18/2022	04/15/2024	5,163		202.40		39,188		17,864		17,864	(21,323)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/18/2022	04/15/2025	4,274		202.40		36,503		21,155		21,155	(15,348)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2022	04/26/2024	1,049		201.23		7,913		4,173		4,173	(3,739)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2022	04/25/2025	571		201.23		5,129		3,120		3,120	(2,009)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2022	04/27/2023	5,327		201.23		29,373		9,163		9,163	(20,210)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2022	04/25/2025	631		201.23		5,347		3,446		3,446	(1,901)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/12/2022	05/14/2024	2,459		201.34		18,563		9,883		9,883	(8,679)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/12/2022	05/14/2025	5,970		201.34		53,729		32,775		32,775	(20,954)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/12/2022	05/12/2023	6,045		201.34		33,224		10,941		10,941	(22,284)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/12/2022	05/14/2025	214		201.34		1,815		1,173		1,173	(642)					-	0001

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Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/16/2022	05/15/2023	10,541		201.60		58,013		18,552		18,552	(39,461)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/16/2022	05/15/2025	6,657		201.60		56,632		35,946		35,946	(20,686)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/16/2022	05/15/2025	1,553		201.60		13,991		8,384		8,384	(5,607)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/16/2022	05/15/2024	6,895		201.60		52,125		27,166		27,166	(24,959)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/25/2022	05/23/2024	2,100		201.93		15,900		8,126		8,126	(7,774)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/25/2022	05/25/2023	2,189		201.93		12,067		3,831		3,831	(8,236)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/25/2022	05/27/2025	13,970		201.93		119,610		74,601		74,601	(45,010)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/25/2022	05/27/2025	4,764		201.93		43,194		25,440		25,440	(17,754)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2022	06/13/2025	13,637		202.25		120,525		72,138		72,138	(48,387)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2022	06/14/2023	4,000		202.25		21,924		7,280		7,280	(14,644)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2022	06/14/2024	1,419		202.25		10,590		5,492		5,492	(5,099)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2022	06/13/2025	79		202.25		659		418		418	(241)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/15/2022	06/15/2023	11,143		201.92		60,750		21,283		21,283	(39,467)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/15/2022	06/16/2025	778		201.92		6,845		4,199		4,199	(2,646)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/15/2022	06/17/2024	4,358		201.92		32,472		17,345		17,345	(15,127)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/15/2022	06/16/2025	5,388		201.92		44,717		29,097		29,097	(15,620)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/24/2022	06/27/2023	3,183		201.37		17,435		6,812		6,812	(10,623)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/24/2022	06/27/2025	576		201.37		5,127		3,232		3,232	(1,896)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2022	06/27/2024	318		201.37		2,381		1,335		1,335	(1,046)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2022	06/27/2025	23,132		201.37		194,239		129,768		129,768	(64,471)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2022	07/14/2023	3,048		199.16		16,389		8,961		8,961	(7,428)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2022	07/14/2025	10,815		199.16		90,037		69,651		69,651	(20,386)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2022	07/14/2025	15,852		199.16		139,855		102,084		102,084	(37,771)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2022	07/12/2024	2,526		199.16		18,661		12,729		12,729	(5,932)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2022	07/15/2025	3,409		199.49		30,124		21,577		21,577	(8,547)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2022	07/16/2024	12,783		199.49		94,605		63,146		63,146	(31,459)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ZBUT11V806EZRVTWT807	07/15/2022	07/15/2025	10,076		199.49		84,018		63,779		63,779	(20,239)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ZBUT11V806EZRVTWT807	07/15/2022	07/18/2023	11,955		199.49		64,634		34,073		34,073	(30,560)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2022	07/25/2025	1,060		199.98		9,413		6,562		6,562	(2,851)					-	0001

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Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528 ZBUT11V806EZRVTWT807	07/26/2022	07/26/2024	3,300		199.98		24,552		15,875		15,875	(8,677)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ZBUT11V806EZRVTWT807	07/26/2022	07/25/2025	11,171		199.98		93,605		69,149		69,149	(24,455)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	07/26/2022	07/27/2023	2,810		199.98		15,230		7,756		7,756	(7,474)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/11/2022	08/14/2024	3,636		198.86		26,823		19,233		19,233	(7,590)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/11/2022	08/14/2023	3,807		198.86		20,515		12,410		12,410	(8,105)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/11/2022	08/14/2025	7,241		198.86		63,648		48,082		48,082	(15,566)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/15/2022	08/15/2024	7,469		198.83		54,945		39,584		39,584	(15,361)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/15/2022	08/15/2025	1,504		198.83		13,216		10,015		10,015	(3,200)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/15/2022	08/15/2023	10,185		198.83		54,675		33,405		33,405	(21,270)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ZBUT11V806EZRVTWT807	08/15/2022	08/15/2025	12,176		198.83		100,956		81,094		81,094	(19,862)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/25/2022	08/27/2025	1,573		198.38		13,697		10,789		10,789	(2,908)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/25/2022	08/27/2024	2,465		198.38		18,044		13,607		13,607	(4,437)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/25/2022	08/25/2023	2,596		198.38		13,854		9,112		9,112	(4,741)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2022	08/27/2025	5,353		198.38		43,967		36,724		36,724	(7,243)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2022	09/12/2025	8,941		197.29		76,381		65,360		65,360	(11,021)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2022	09/13/2024	3,878		197.29		27,999		23,304		23,304	(4,695)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ZBUT11V806EZRVTWT807	09/13/2022	09/12/2025	7,187		197.29		57,854		52,540		52,540	(5,315)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2022	09/14/2023	6,392		197.29		33,795		26,014		26,014	(7,781)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/15/2022	09/15/2023	12,454		197.12		65,794		51,561		51,561	(14,233)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/15/2022	09/16/2025	309		197.12		2,629		2,287		2,287	(342)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/15/2022	09/17/2024	6,722		197.12		48,230		40,936		40,936	(7,294)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ZBUT11V806EZRVTWT807	09/15/2022	09/16/2025	9,507		197.12		76,084		70,256		70,256	(5,828)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2022	09/26/2025	7,658		195.08		59,909		63,105		63,105	3,196					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2022	09/27/2023	5,265		195.08		27,421		26,849		26,849	(572)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2022	09/26/2025	836		195.08		6,944		6,885		6,885	(59)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ZBUT11V806EZRVTWT807	09/26/2022	09/27/2024	3,060		195.08		21,611		21,361		21,361	(251)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/14/2019	10/14/2022	52		230.27	689						(553)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/15/2019	10/17/2022	43		230.42	573						(458)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	11/14/2019	11/14/2022	581		232.48	7,736			6		6	(5,639)					-	0001

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JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2019	11/15/2022	107		233.47	1,430			1		1	(984)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2019	11/25/2022	200		234.50	2,674			2		2	(1,752)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2019	12/14/2022	217		234.64	2,912			7		7	(1,939)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/16/2019	12/15/2022	42		235.56	570			1		1	(360)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2019	12/27/2022	299		237.56	4,047			9		9	(2,295)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2020	01/13/2023	93		237.00	1,252			6		6	(744)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/15/2020	01/17/2023	168		237.48	2,272			10		10	(1,322)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/18/2020	02/15/2023	657		235.93	8,866			118		118	(5,801)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2020	02/27/2023	359		222.85	4,592			592		592	(5,467)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/13/2020	03/14/2023	415		211.87	5,051			2,434		2,434	(8,174)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/16/2020	03/15/2023	1,677		211.75	20,093			9,958		9,958	(33,044)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2020	03/27/2023	1,493		211.59	18,233			9,259		9,259	(29,406)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/15/2020	04/17/2023	471		212.35	5,920			2,821		2,821	(9,046)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2020	04/27/2023	674		212.08	8,480			4,221		4,221	(12,973)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2020	05/15/2023	2,638		212.26	33,264			16,885		16,885	(50,417)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/27/2020	05/26/2023	14		212.60	179			90		90	(267)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/12/2020	06/14/2023	649		212.71	8,073			4,243		4,243	(12,229)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/15/2020	06/15/2023	94		212.93	1,174			606		606	(1,763)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2020	07/14/2023	244		213.34	3,058			1,584		1,584	(4,487)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/15/2020	07/17/2023	1,453		213.40	18,228			9,442		9,442	(26,715)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/14/2020	08/14/2023	94		213.79	1,172			619		619	(1,702)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/17/2020	08/15/2023	1,355		213.96	16,994			8,986		8,986	(24,682)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2020	08/25/2023	9		213.86	117			63		63	(170)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/15/2020	09/15/2023	210		214.38	2,651			1,400		1,400	(3,768)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/14/2020	10/14/2022	734		215.12	7,442			426		426	(15,321)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/14/2020	10/13/2023	37		215.12	473			245		245	(649)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/15/2020	10/17/2022	116		215.18	1,178			76		76	(2,412)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/15/2020	10/16/2023	93		215.18	1,182			613		613	(1,620)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/27/2020	10/27/2023	464		213.20	5,821			3,506		3,506	(8,382)					-	0001

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JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/27/2020	10/27/2022	164		213.20	1,645			309		309	(3,500)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/13/2020	11/14/2023	156		218.16	2,030			882		882	(2,561)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/13/2020	11/14/2022	908		218.16	9,425			753		753	(16,591)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/16/2020	11/15/2023	364		219.64	4,776			1,876		1,876	(5,799)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/16/2020	11/15/2022	387		219.64	4,046			224		224	(6,718)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2020	11/25/2022	190		221.60	2,003			89		89	(3,040)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2020	12/14/2022	863		222.46	9,235			535		535	(13,317)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2020	12/14/2023	130		222.46	1,746			583		583	(1,951)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/15/2020	12/15/2022	380		223.49	4,089			194		194	(5,633)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/15/2020	12/15/2023	157		223.49	2,104			655		655	(2,288)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/24/2020	12/27/2023	72		223.18	952			312		312	(1,057)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/24/2020	12/27/2022	453		223.18	4,798			312		312	(6,770)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2021	01/12/2024	129		224.27	1,740			538		538	(1,839)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2021	01/13/2023	361		224.27	3,880			256		256	(5,129)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/15/2021	01/16/2024	156		224.01	2,104			666		666	(2,236)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan PBLD0EJDB5FWOLXP3B76	01/15/2021	01/17/2023	714		224.01	7,664			564		564	(10,249)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/27/2021	01/27/2023	396		224.83	4,272			313		313	(5,506)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/27/2021	01/26/2024	1,183		224.83	15,987			4,863		4,863	(16,611)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/12/2021	02/14/2023	772		225.40	8,335			687		687	(10,537)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/12/2021	02/14/2024	142		225.40	1,923			579		579	(1,972)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/16/2021	02/15/2024	223		224.50	3,000			906		906	(3,082)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/16/2021	02/15/2023	334		224.50	3,585			301		301	(4,543)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/26/2021	02/27/2023	530		222.74	5,640			789		789	(7,957)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan G5GSEF7VJP5I7OUK5573	02/26/2021	02/27/2024	2,272		222.74	30,208			11,131		11,131	(33,667)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/12/2021	03/14/2024	1,067		226.81	14,520			4,172		4,172	(14,372)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/12/2021	03/14/2023	265		226.81	2,886			257		257	(3,439)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/15/2021	03/15/2023	66		227.37	722			59		59	(840)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan G5GSEF7VJP5I7OUK5573	03/15/2021	03/15/2024	132		227.37	1,800			497		497	(1,755)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/26/2021	03/27/2024	1,262		228.28	17,309			4,580		4,580	(16,439)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/26/2021	03/27/2023	35		228.28	385			31		31	(432)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/14/2021	04/12/2024	183		229.21	2,520			649		649	(2,303)					-	0001

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JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/14/2021	04/14/2023	22		229.21	241			19		19	(258)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/15/2021	04/17/2023	304		230.32	3,367			237		237	(3,440)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan G5GSEF7VJP5I70UK5573	04/15/2021	04/15/2024	478		230.32	6,600			1,586		1,586	(5,832)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2021	04/27/2023	1,098		230.50	12,195			911		911	(12,392)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2021	04/26/2024	1,158		230.50	16,100			3,869		3,869	(14,120)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2021	05/12/2023	826		234.89	9,351			438		438	(7,813)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2021	05/14/2024	673		234.89	9,527			1,756		1,756	(7,305)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/17/2021	05/15/2023	999		235.21	11,327			520		520	(9,342)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/17/2021	05/15/2024	361		235.21	5,126			925		925	(3,892)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/27/2021	05/24/2024	996		233.96	14,120			2,798		2,798	(11,144)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/27/2021	05/26/2023	385		233.96	4,365			258		258	(3,820)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2021	06/14/2024	966		236.06	13,885			2,482		2,482	(10,248)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2021	06/14/2023	140		236.06	1,614			84		84	(1,287)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/15/2021	06/17/2024	593		236.22	8,512			1,511		1,511	(6,270)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/15/2021	06/15/2023	191		236.22	2,196			112		112	(1,743)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/25/2021	06/27/2023	159		233.06	1,802			149		149	(1,665)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/25/2021	06/27/2024	918		233.06	12,947			2,892		2,892	(10,624)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan G5GSEF7VJP5I70UK5573	07/14/2021	07/12/2024	726		232.79	10,241			2,403		2,403	(8,349)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/15/2021	07/15/2024	150		232.84	2,118			498		498	(1,727)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/15/2021	07/17/2023	795		232.84	8,991			842		842	(8,382)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/27/2021	07/26/2024	73		233.62	1,030			234		234	(822)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/27/2021	07/27/2023	775		233.62	8,797			798		798	(7,972)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/13/2021	08/14/2023	716		234.73	8,165			723		723	(7,114)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/13/2021	08/14/2024	601		234.73	8,531			1,862		1,862	(6,620)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/16/2021	08/15/2023	766		235.01	8,766			758		758	(7,537)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/16/2021	08/15/2024	532		235.01	7,563			1,628		1,628	(5,819)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2021	08/27/2024	414		234.32	5,878			1,341		1,341	(4,628)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2021	08/25/2023	60		234.32	680			67		67	(606)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/14/2021	09/14/2023	107		233.04	1,220			148		148	(1,152)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/14/2021	09/13/2024	751		233.04	10,605			2,673		2,673	(8,718)					-	0001

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JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/15/2021	09/16/2024	385		234.06	5,454			1,300		1,300	(4,349)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/15/2021	09/15/2023	961		234.06	10,980			1,211		1,211	(9,949)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2021	09/27/2023	138		231.16	1,558			239		239	(1,593)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2021	09/27/2024	692		231.16	9,664			2,782		2,782	(8,437)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/14/2021	10/11/2024	1,109		231.80	15,369			4,435		4,435	(13,105)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/14/2021	10/14/2022	837		231.80	6,557						(7,566)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/14/2021	10/13/2023	108		231.80	1,208			187		187	(1,201)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/15/2021	10/15/2024	411		231.30	5,681			1,696		1,696	(4,908)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/15/2021	10/16/2023	454		231.30	5,061			826		826	(5,152)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/15/2021	10/17/2022	1,016		231.30	7,943						(9,510)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/27/2021	10/27/2023	264		231.20	2,946			501		501	(3,016)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/27/2021	10/27/2022	1,561		231.20	12,202						(14,880)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/27/2021	10/25/2024	731		231.20	10,072			3,070		3,070	(8,772)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/12/2021	11/14/2022	1,534		232.68	12,067						(13,686)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/12/2021	11/14/2023	77		232.68	868			138		138	(846)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/12/2021	11/14/2024	984		232.68	13,603			3,917		3,917	(11,446)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2021	11/15/2023	430		232.61	4,820			770		770	(4,720)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2021	11/15/2022	1,075		232.61	8,450						(9,641)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2021	11/15/2024	129		232.61	1,782			516		516	(1,503)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/26/2021	11/25/2022	1,196		229.86	9,295			36		36	(12,706)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/26/2021	11/27/2023	135		229.86	1,494			313		313	(1,621)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan G5GSEF7VJP5I7OUK5573	11/26/2021	11/27/2024	1,205		229.86	16,482			5,616		5,616	(15,027)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2021	12/14/2022	1,970		231.45	15,230			99		99	(19,465)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2021	12/13/2024	976		231.45	13,289			4,277		4,277	(11,756)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/15/2021	12/16/2024	194		232.42	2,642			809		809	(2,281)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/15/2021	12/15/2022	1,441		232.42	11,189			58		58	(13,506)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/15/2021	12/15/2023	624		232.42	6,902			1,242		1,242	(6,962)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2021	12/27/2023	349		234.69	3,879			597		597	(3,641)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2021	12/27/2022	865		234.69	6,760			35		35	(7,205)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan PBLD0EJDB5FWOLXP3B76	12/27/2021	12/27/2024	294		234.69	4,037			1,108		1,108	(3,287)					-	0001

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JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2022	01/12/2024	391		235.42		4,315		660		660	(3,654)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2022	01/14/2025	522		235.42		7,109		1,964		1,964	(5,145)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2022	01/13/2023	1,890		235.42		14,819		95		95	(14,724)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/18/2022	01/17/2023	1,199		233.62		9,296		108		108	(9,188)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/18/2022	01/15/2025	428		233.62		5,750		1,764		1,764	(3,986)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/18/2022	01/16/2024	985		233.62		10,787		1,939		1,939	(8,848)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/27/2022	01/27/2023	2,606		230.27		19,980		651		651	(19,329)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/27/2022	01/26/2024	482		230.27		5,195		1,248		1,248	(3,946)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/27/2022	01/27/2025	74		230.27		978		363		363	(614)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2022	02/14/2023	1,202		228.76		9,048		553		553	(8,495)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2022	02/14/2024	363		228.76		3,835		1,088		1,088	(2,746)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan G5GSEF7VJP5I70UK5573	02/14/2022	02/14/2025	87		228.76		1,130		470		470	(661)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/15/2022	02/15/2023	3,759		228.78		28,294		1,767		1,767	(26,527)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/15/2022	02/15/2024	1,617		228.78		17,094		4,852		4,852	(12,242)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/15/2022	02/18/2025	634		228.78		8,207		3,410		3,410	(4,797)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/25/2022	02/27/2023	217		230.49		1,625		89		89	(1,536)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/25/2022	02/27/2024	56		230.49		595		154		154	(441)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2022	03/14/2024	670		228.32		6,931		2,111		2,111	(4,820)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2022	03/14/2025	276		228.32		3,515		1,507		1,507	(2,009)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2022	03/14/2023	1,200		228.32		8,741		780		780	(7,961)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/15/2022	03/17/2025	459		228.85		5,859		2,519		2,519	(3,340)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/15/2022	03/15/2023	2,381		228.85		17,386		1,548		1,548	(15,838)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/15/2022	03/15/2024	437		228.85		4,530		1,376		1,376	(3,154)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/25/2022	03/27/2025	376		231.65		4,794		1,825		1,825	(2,968)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/25/2022	03/27/2023	708		231.65		5,248		340		340	(4,908)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/25/2022	03/27/2024	2,210		231.65		22,989		5,901		5,901	(17,087)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/14/2022	04/14/2023	446		233.28		3,349		201		201	(3,148)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/14/2022	04/12/2024	579		233.28		6,048		1,429		1,429	(4,619)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/14/2022	04/14/2025	86		233.28		1,094		398		398	(696)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/18/2022	04/17/2023	4,122		232.90		30,816		1,896		1,896	(28,920)					-	0001

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JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/18/2022	04/15/2025	794		232.90		10,138		3,686		3,686	(6,452)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/18/2022	04/15/2024	966		232.90		10,080		2,406		2,406	(7,674)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2022	04/27/2023	1,158		230.48		8,571		869		869	(7,702)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2022	04/25/2025	1,267		230.48		16,002		6,753		6,753	(9,249)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/13/2022	05/14/2025	551		228.88		6,905		3,198		3,198	(3,706)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/13/2022	05/14/2024	620		228.88		6,362		2,165		2,165	(4,196)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/13/2022	05/12/2023	1,560		228.88		11,388		1,622		1,622	(9,766)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/16/2022	05/15/2024	720		229.29		7,376		2,454		2,454	(4,922)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/16/2022	05/15/2023	3,489		229.29		25,520		3,524		3,524	(21,996)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/16/2022	05/15/2025	2,159		229.29		27,126		12,327		12,327	(14,799)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/27/2022	05/26/2023	658		232.36		4,881		547		547	(4,334)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/27/2022	05/27/2025	564		232.36		7,126		2,965		2,965	(4,161)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/27/2022	05/24/2024	211		232.36		2,185		637		637	(1,549)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2022	06/13/2025	163		220.37		1,894		1,384		1,384	(510)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2022	06/14/2023	1,697		220.37		11,781		5,261		5,261	(6,520)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2022	06/14/2024	358		220.37		3,421		2,140		2,140	(1,281)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/15/2022	06/15/2023	5,048		221.85		35,280		13,580		13,580	(21,700)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/15/2022	06/17/2024	699		221.85		6,743		3,857		3,857	(2,886)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/15/2022	06/16/2025	721		221.85		8,464		5,762		5,762	(2,702)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2022	06/27/2024	193		222.24		1,883		1,056		1,056	(827)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2022	06/27/2025	211		222.24		2,510		1,673		1,673	(837)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2022	06/27/2023	373		222.24		2,623		1,012		1,012	(1,611)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2022	07/14/2023	1,613		222.63		11,165		4,386		4,386	(6,779)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2022	07/12/2024	934		222.63		9,027		5,101		5,101	(3,926)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/15/2022	07/15/2024	605		223.29		5,859		3,192		3,192	(2,667)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/15/2022	07/15/2025	1,299		223.29		15,254		10,078		10,078	(5,176)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/15/2022	07/17/2023	4,389		223.29		30,576		11,323		11,323	(19,253)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/27/2022	07/27/2023	688		225.31		4,836		1,520		1,520	(3,316)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/27/2022	07/26/2024	635		225.31		6,263		3,034		3,034	(3,230)					-	0001

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JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/12/2022	08/14/2025	1,570		226.15		19,064		11,051		11,051	(8,012)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/12/2022	08/14/2024	765		226.15		7,543		3,565		3,565	(3,978)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/12/2022	08/14/2023	1,411		226.15		9,921		3,061		3,061	(6,860)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/15/2022	08/15/2024	1,503		226.23		14,858		6,973		6,973	(7,885)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/15/2022	08/15/2025	1,193		226.23		14,526		8,378		8,378	(6,148)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/15/2022	08/15/2023	4,354		226.23		30,732		9,405		9,405	(21,327)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/26/2022	08/25/2023	547		223.06		3,819		1,624		1,624	(2,194)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/26/2022	08/27/2024	802		223.06		7,787		4,478		4,478	(3,309)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/26/2022	08/27/2025	2,730		223.06		32,521		21,896		21,896	(10,624)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/14/2022	09/13/2024	611		219.30		5,789		4,192		4,192	(1,597)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/14/2022	09/12/2025	433		219.30		5,035		4,042		4,042	(993)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/14/2022	09/14/2023	1,806		219.30		12,316		7,656		7,656	(4,659)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/15/2022	09/15/2023	7,319		218.61		49,920		15,809		15,809	(34,111)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/15/2022	09/15/2025	1,807		218.61		20,896		12,684		12,684	(8,211)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/15/2022	09/16/2024	823		218.61		7,758		3,820		3,820	(3,938)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2022	09/27/2023	1,219		212.41		7,925		8,670		8,670	744					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2022	09/27/2024	330		212.41		2,968		3,164		3,164	196					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2022	09/26/2025	89		212.41		982		1,077		1,077	95					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2021	10/14/2022	95		4,438.26	17,304						(34,334)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2021	10/14/2022	290		4,438.26	92,937						(152,459)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/15/2021	10/17/2022	2,603		4,471.37	468,971						(878,468)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/15/2021	10/17/2022	25		4,471.37	1,474						(1,869)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/15/2021	10/17/2022	1,539		4,471.37	82,560						(100,353)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/15/2021	10/17/2022	74		4,583.15	18,711						(31,223)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/15/2021	10/17/2022	787		4,471.37	44,704						(55,571)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/15/2021	10/17/2022	5,867		4,471.37	1,867,790						(2,947,110)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/15/2021	10/17/2022	54		4,538.44	15,139						(24,689)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/27/2021	10/27/2022	102		4,551.68	18,560						(29,232)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/27/2021	10/27/2022	487		4,551.68	155,190			5		5	(219,488)					-	0001

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S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/12/2021	11/14/2022	248		4,682.85	84,259			10		10	(91,983)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/12/2021	11/14/2022	27		4,682.85	5,153						(5,579)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/15/2021	11/15/2022	445		4,682.80	28,148						(29,355)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/15/2021	11/15/2022	4,719		4,682.80	1,597,830			189		189	(1,756,797)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/15/2021	11/15/2022	128		4,799.87	34,678			1		1	(38,365)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/15/2021	11/15/2022	1,065		4,682.80	63,808						(66,129)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/15/2021	11/15/2022	1,724		4,682.80	327,683						(366,513)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/15/2021	11/15/2022	14		4,753.04	4,121						(4,539)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/15/2021	11/15/2022	104		4,682.80	7,275						(7,608)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/26/2021	11/25/2022	254		4,594.62	94,608			58		58	(111,057)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/26/2021	11/25/2022	33		4,594.62	3,878						(9,257)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/14/2021	12/14/2022	173		4,634.09	38,048						(47,102)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/14/2021	12/14/2022	474		4,634.09	178,258			261		261	(199,258)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2021	12/15/2022	333		4,709.85	21,352						(22,477)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2021	12/15/2022	7		4,780.50	2,124			1		1	(2,149)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2021	12/15/2022	147		4,709.85	10,902						(11,635)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2021	12/15/2022	4,701		4,709.85	1,720,356			1,598		1,598	(1,741,909)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2021	12/15/2022	25		4,709.85	1,728						(1,822)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2021	12/15/2022	1,912		4,709.85	396,176						(424,942)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2021	12/15/2022	1,133		4,709.85	68,822						(71,668)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2021	12/15/2022	97		4,827.60	28,717			14		14	(29,096)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/27/2021	12/27/2022	356		4,791.19	129,163			132		132	(116,109)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/27/2021	12/27/2022	82		4,791.19	17,533						(14,853)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2022	01/13/2023	404		4,662.85		151,186		703		703	(150,483)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2022	01/13/2023	100		4,662.85		22,562					(22,562)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/18/2022	01/17/2023	1,848		4,577.11		100,674					(100,674)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/18/2022	01/17/2023	2,875		4,577.11		622,515					(622,515)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/18/2022	01/17/2023	8		4,645.77		2,709		18		18	(2,691)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/18/2022	01/17/2023	88		4,691.54		26,346		151		151	(26,195)					-	0001

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S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/18/2022	01/17/2023	714		4,577.11		41,202					(41,202)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/18/2022	01/17/2023	152		4,577.11		9,244					(9,244)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/18/2022	01/17/2023	5,701		4,577.11		2,090,290		17,959		17,959	(2,072,330)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	407		4,326.51		160,166		5,380		5,380	(154,786)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	35		4,326.51		8,607		4		4	(8,603)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	590		4,401.67		229,658		7,906		7,906	(221,752)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	117		4,401.67		27,907		8		8	(27,899)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	4,787		4,471.07		1,836,292		49,352		49,352	(1,786,940)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	21		4,538.14		7,382		168		168	(7,215)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	1,862		4,471.07		427,190		56		56	(427,135)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	1,229		4,471.07		67,039					(67,039)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	337		4,471.07		19,565					(19,565)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	76		4,582.85		24,137		491		491	(23,646)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/25/2022	02/27/2023	15		4,384.65		3,432		3		3	(3,429)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/25/2022	02/27/2023	286		4,384.65		108,674		5,029		5,029	(103,645)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	135		4,173.11		36,434		107		107	(36,328)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	845		4,173.11		348,975		28,238		28,238	(320,737)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	2,460		4,262.45		639,585		1,992		1,992	(637,593)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	56		4,369.01		19,728		1,923		1,923	(17,805)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	1,340		4,262.45		61,097					(61,097)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	686		4,262.45		33,345					(33,345)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	5,246		4,262.45		2,169,114		179,160		179,160	(1,989,954)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	370		4,262.45		20,318					(20,318)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	49		4,326.39		18,237		1,658		1,658	(16,578)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/25/2022	03/27/2023	140		4,543.06		54,936		2,078		2,078	(52,858)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/25/2022	03/27/2023	48		4,543.06		11,260		5		5	(11,255)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	711		4,392.59		286,633		17,982		17,982	(268,651)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	133		4,392.59		30,782		54		54	(30,728)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	558		4,391.69		28,665					(28,665)					-	0001

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S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	5,815		4,391.69		2,372,294		181,009		181,009	(2,191,286)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	2,709		4,391.69		637,626		2,167		2,167	(635,459)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	227		4,391.69		15,124					(15,124)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	49		4,457.57		18,228		1,262		1,262	(16,966)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	1,240		4,391.69		59,895					(59,895)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	166		4,391.69		10,074					(10,074)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	68		4,501.48		23,460		1,526		1,526	(21,934)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2022	04/27/2023	62		4,183.96		15,618		244		244	(15,374)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2022	04/27/2023	484		4,183.96		200,131		32,284		32,284	(167,847)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	267		4,023.89		109,870		31,389		31,389	(78,482)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	143		4,023.89		36,679		2,850		2,850	(33,828)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	109		4,008.01		8,700					(8,700)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	28		4,068.13		10,522		3,006		3,006	(7,516)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	1,248		4,008.01		52,500					(52,500)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	438		4,008.01		19,481					(19,481)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	259		4,008.01		22,256					(22,256)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	2,333		4,008.01		575,960		47,263		47,263	(528,697)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	5,467		4,008.01		2,211,824		681,008		681,008	(1,530,816)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	98		4,108.21		34,278		9,273		9,273	(25,005)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2022	05/26/2023	109		4,158.24		44,439		12,773		12,773	(31,666)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2022	05/26/2023	72		4,158.24		17,701		1,167		1,167	(16,534)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	176		3,735.48		45,402		23,130		23,130	(22,272)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	430		3,735.48		180,514		111,019		111,019	(69,495)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	124		3,789.99		12,690		325		325	(12,365)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	17		3,789.99		1,989		62		62	(1,927)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	5,083		3,789.99		2,042,090		1,182,285		1,182,285	(859,805)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	6		3,846.84		2,145		1,199		1,199	(946)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	487		3,789.99		19,373		24		24	(19,348)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	2,160		3,789.99		528,945		229,372		229,372	(299,573)					-	0001

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S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	1,157		3,789.99		42,973		35		35	(42,938)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	96		3,884.74		33,452		18,274		18,274	(15,177)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	305		3,789.99		34,304		1,018		1,018	(33,286)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2023	116		3,900.11		46,583		22,213		22,213	(24,371)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2023	108		3,900.11		26,317		6,486		6,486	(19,831)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	65		3,790.38		16,039		7,802		7,802	(8,237)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	333		3,790.38		135,179		83,433		83,433	(51,746)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	28		3,863.16		3,432		217		217	(3,215)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	2,075		3,863.16		497,732		185,688		185,688	(312,043)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	1,302		3,863.16		49,797					(49,797)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	467		3,863.16		18,953		9		9	(18,943)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	20		3,921.11		7,480		3,927		3,927	(3,553)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	95		3,959.74		33,050		16,958		16,958	(16,091)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	98		3,863.16		13,414		1,001		1,001	(12,413)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	5,448		3,863.16		2,201,412		1,194,500		1,194,500	(1,006,912)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	243		4,023.61		99,952		39,049		39,049	(60,902)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	85		4,023.61		20,854		3,242		3,242	(17,612)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	98		4,280.15		24,165		1,148		1,148	(23,017)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	430		4,280.15		183,463		39,709		39,709	(143,754)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	1,093		4,297.14		52,115					(52,115)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	41		4,297.14		5,705		71		71	(5,634)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	462		4,297.14		24,019					(24,019)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	251		4,297.14		36,180		596		596	(35,584)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	2,123		4,297.14		517,274		22,886		22,886	(494,388)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	19		4,361.60		7,323		1,480		1,480	(5,843)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	111		4,404.57		39,997		7,923		7,923	(32,073)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	4,800		4,297.14		2,027,536		425,084		425,084	(1,602,452)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023	86		4,057.66		21,222		3,402		3,402	(17,820)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023	338		4,057.66		142,424		55,420		55,420	(87,004)					-	0001

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S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	193		3,946.01		49,856		15,070		15,070	(34,786)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	430		3,946.01		186,670		93,467		93,467	(93,203)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	3,197		3,901.35		824,333		297,571		297,571	(526,763)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	377		3,901.35		37,779		7,803		7,803	(29,976)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	1,896		3,901.35		72,471		8,947		8,947	(63,524)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	114		3,998.88		42,809		22,417		22,417	(20,392)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	6,749		3,901.35		2,909,686		1,599,352		1,599,352	(1,310,334)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	57		3,959.87		22,803		12,182		12,182	(10,622)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	901		3,901.35		36,556		4,766		4,766	(31,790)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	317		3,901.35		30,752		6,271		6,271	(24,480)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2023	422		3,647.29		181,485		155,699		155,699	(25,786)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2023	41		3,647.29		10,731		8,850		8,850	(1,882)					-	0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										12,915,793	34,500,914	0	11,735,785	XXX	11,735,785	(37,928,785)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										12,915,793	34,500,914	0	11,735,785	XXX	11,735,785	(37,928,785)	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board 549300UOMTB7PD2UT305	01/31/2018	07/31/2042	2,495		0.00													
NOBEL CORP-CW2 NOBEL CORP-WARRANT 2 BMBQ572	Noble Corp	N/A		US - Chicago Board BBG011C8CKG0	03/17/2021	02/05/2028	6,193		23.13	27,869			98,654		98,654	49,420						
NOBLE HOLDINGS CORP NOBLE CORP-WARRANT 1 BMBQ583	Noble Holdings	N/A		US - Chicago Board BBG011C8CKG0	03/17/2021	02/05/2028	6,193		19.27	34,062			107,387		107,387	13,067						
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										61,931	0	0	206,041	XXX	206,041	62,487	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										61,931	0	0	206,041	XXX	206,041	62,487	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										12,977,724	34,500,914	0	11,941,826	XXX	11,941,826	(37,866,298)	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										12,977,724	34,500,914	0	11,941,826	XXX	11,941,826	(37,866,298)	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2021	10/14/2022	58		4,571.41	(6,091)						14,980					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2021	10/14/2022	10		4,593.60	(2,332)						4,290					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2021	10/14/2022	165		4,571.41	(39,035)						70,732					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2021	10/14/2022	67		4,549.22	(16,721)						29,777					-	0001

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S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2021	10/14/2022	37		4,560.31	(4,042)						9,808					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2021	10/14/2022	17		4,560.31	(4,220)						7,585					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2021	10/14/2022	31		4,604.69	(6,803)						12,638					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/15/2021	10/17/2022	74		4,616.69	(17,127)						29,525					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/15/2021	10/17/2022	768		4,538.44	(211,596)						348,972					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/15/2021	10/17/2022	3,232		4,549.62	(869,890)						1,442,617					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/15/2021	10/17/2022	160		4,576.45	(40,612)						68,397					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/15/2021	10/17/2022	2,043		4,560.80	(255,780)						548,014					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/15/2021	10/17/2022	165		4,583.15	(18,867)						41,456					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/15/2021	10/17/2022	233		4,594.33	(56,844)						96,889					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/15/2021	10/17/2022	55		4,527.26	(7,816)						16,100					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/15/2021	10/17/2022	4		4,527.26	(1,262)						2,066					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/15/2021	10/17/2022	262		4,538.44	(35,802)						74,639					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/15/2021	10/17/2022	100		4,516.08	(28,747)						46,784					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/15/2021	10/17/2022	1,424		4,560.80	(374,438)						624,617					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/15/2021	10/17/2022	78		4,536.20	(10,815)						22,464					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2021	10/27/2022	25		4,676.85	(2,695)						4,929					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2021	10/27/2022	20		4,676.85	(4,842)						7,384					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2021	10/27/2022	15		4,699.61	(3,494)						5,387					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2021	10/27/2022	278		4,688.23	(64,946)						99,597					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2021	10/27/2022	9		4,665.47	(968)						1,752					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2021	10/27/2022	35		4,688.23	(3,602)						6,648					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2021	10/27/2022	137		4,722.37	(29,484)						45,991					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2021	10/27/2022	36		4,665.47	(8,859)						13,438					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2021	10/27/2022	33		4,733.75	(2,765)						5,293					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/12/2021	11/14/2022	91		4,858.46	(21,435)			(1)		(1)	24,092					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/12/2021	11/14/2022	16		4,799.92	(4,275)						4,779					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/12/2021	11/14/2022	23		4,846.75	(5,521)						6,195					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/12/2021	11/14/2022	14		4,811.63	(3,558)						3,985					-	0001

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S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/12/2021	11/14/2022	104		4,823.34	(26,341)			(1)		(1)	29,548					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/12/2021	11/14/2022	7		4,788.21	(861)						967					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/12/2021	11/14/2022	20		4,823.34	(2,200)						2,443					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/15/2021	11/15/2022	40		4,741.34	(5,957)						6,908					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/15/2021	11/15/2022	2,558		4,764.75	(734,374)			(51)		(51)	818,144					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/15/2021	11/15/2022	314		4,858.41	(73,941)			(3)		(3)	83,127					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/15/2021	11/15/2022	388		4,729.63	(119,064)			(12)		(12)	132,443					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/15/2021	11/15/2022	96		4,753.04	(13,905)						16,103					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/15/2021	11/15/2022	40		4,788.16	(10,804)						12,082					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/15/2021	11/15/2022	288		4,753.04	(84,645)			(6)		(6)	94,268					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/15/2021	11/15/2022	14		4,781.14	(3,855)						4,302					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/15/2021	11/15/2022	163		4,811.58	(18,797)						21,581					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/15/2021	11/15/2022	1,399		4,776.46	(185,365)						214,455					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/15/2021	11/15/2022	128		4,834.99	(31,853)			(1)		(1)	35,747					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/15/2021	11/15/2022	27		4,795.19	(3,300)						3,797					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/15/2021	11/15/2022	1,132		4,776.46	(316,940)			(23)		(23)	353,948					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/26/2021	11/25/2022	108		4,732.46	(30,398)			(8)		(8)	37,214					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/26/2021	11/25/2022	1		4,755.43	(293)						361					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/26/2021	11/25/2022	113		4,766.92	(29,843)			(6)		(6)	36,743					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/26/2021	11/25/2022	9		4,698.00	(440)						1,892					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/26/2021	11/25/2022	3		4,732.46	(102)						619					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/26/2021	11/25/2022	5		4,720.97	(170)						901					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/26/2021	11/25/2022	16		4,778.40	(145)						2,567					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/26/2021	11/25/2022	24		4,720.97	(6,783)			(2)		(2)	8,294					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/26/2021	11/25/2022	8		4,709.49	(2,504)			(1)		(1)	3,058					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2021	12/14/2022	69		4,738.36	(21,341)			(18)		(18)	24,219					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2021	12/14/2022	126		4,773.11	(36,496)			(25)		(25)	41,578					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2021	12/14/2022	85		4,773.11	(11,623)						15,496					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2021	12/14/2022	9		4,819.45	(2,455)			(1)		(1)	2,816					-	0001

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S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/14/2021	12/14/2022	22		4,738.36	(3,340)						4,395					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/14/2021	12/14/2022	26		4,819.45	(3,026)						4,080					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/14/2021	12/14/2022	44		4,807.87	(12,051)			(7)		(7)	13,784					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/14/2021	12/14/2022	226		4,761.53	(67,008)			(50)		(50)	76,242					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/14/2021	12/14/2022	40		4,749.94	(5,939)						7,841					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2021	12/15/2022	7		4,815.82	(1,965)			(1)		(1)	2,014					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2021	12/15/2022	3,091		4,792.27	(966,784)			(587)		(587)	988,286					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2021	12/15/2022	174		4,780.50	(27,388)						31,042					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2021	12/15/2022	145		4,839.37	(18,400)						20,960					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2021	12/15/2022	986		4,804.05	(301,461)			(168)		(168)	308,542					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2021	12/15/2022	47		4,834.66	(6,028)						6,863					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2021	12/15/2022	105		4,756.95	(35,096)			(25)		(25)	35,816					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2021	12/15/2022	61		4,768.72	(9,918)						11,220					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2021	12/15/2022	72		4,813.47	(21,692)			(12)		(12)	22,190					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2021	12/15/2022	249		4,886.47	(64,639)			(22)		(22)	65,631					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2021	12/15/2022	97		4,862.92	(26,472)			(11)		(11)	27,076					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2021	12/15/2022	1,485		4,804.05	(214,747)						244,076					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2021	12/15/2022	197		4,780.50	(63,054)			(39)		(39)	64,492					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/27/2021	12/27/2022	31		4,982.84	(7,569)			(3)		(3)	6,406					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/27/2021	12/27/2022	141		4,970.86	(35,470)			(16)		(16)	30,312					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/27/2021	12/27/2022	38		4,934.93	(4,743)						3,912					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/27/2021	12/27/2022	122		4,898.99	(35,446)			(22)		(22)	31,883					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/27/2021	12/27/2022	62		4,922.95	(17,214)			(9)		(9)	15,264					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/27/2021	12/27/2022	45		4,910.97	(6,150)						5,156					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2022	01/13/2023	48		4,779.42		(7,475)					7,475					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2022	01/13/2023	26		4,849.36		(6,948)		(16)		(16)	6,932					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2022	01/13/2023	14		4,779.42		(4,209)		(13)		(13)	4,197					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2022	01/13/2023	9		4,814.39		(1,210)					1,210					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2022	01/13/2023	82		4,802.74		(23,545)		(64)		(64)	23,480					-	0001

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S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	01/14/2022	01/13/2023	12		4,802.74		(1,689)					1,689					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	01/14/2022	01/13/2023	72		4,826.05		(20,006)		(51)		(51)	19,955					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	01/14/2022	01/13/2023	20		4,791.08		(2,908)					2,908					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	01/14/2022	01/13/2023	12		4,849.36		(1,459)					1,459					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	01/14/2022	01/13/2023	38		4,791.08		(11,086)		(32)		(32)	11,054					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	01/14/2022	01/13/2023	172		4,767.76		(53,084)		(167)		(167)	52,918					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/18/2022	01/17/2023	224		4,645.77		(38,233)					38,233					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/18/2022	01/17/2023	88		4,725.87		(24,261)		(125)		(125)	24,135					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/18/2022	01/17/2023	3,241		4,657.21		(1,020,648)		(6,709)		(6,709)	1,013,939					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/18/2022	01/17/2023	1,413		4,668.65		(435,947)		(2,756)		(2,756)	433,191					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/18/2022	01/17/2023	95		4,634.32		(16,835)					16,835					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/18/2022	01/17/2023	174		4,702.98		(24,517)					24,517					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/18/2022	01/17/2023	2,316		4,668.65		(367,820)					367,820					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/18/2022	01/17/2023	67		4,652.63		(11,133)					11,133					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/18/2022	01/17/2023	415		4,645.77		(133,570)		(913)		(913)	132,657					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/18/2022	01/17/2023	74		4,652.63		(23,596)		(157)		(157)	23,439					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/18/2022	01/17/2023	229		4,622.88		(76,965)		(569)		(569)	76,396					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/18/2022	01/17/2023	337		4,748.75		(88,608)		(424)		(424)	88,183					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	72		4,456.31		(22,495)		(534)		(534)	21,961					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	105		4,499.57		(30,303)		(637)		(637)	29,666					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	6		4,434.67		(2,022)		(51)		(51)	1,971					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	35		4,456.31		(5,814)					5,813					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	143		4,445.49		(45,361)		(1,111)		(1,111)	44,250					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	81		4,477.94		(24,255)		(542)		(542)	23,713					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	8		4,522.72		(1,272)					1,272					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	128		4,544.72		(38,566)		(952)		(952)	37,614					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	157		4,500.71		(51,277)		(1,407)		(1,407)	49,870					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	80		4,511.71		(13,700)					13,700					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	135		4,522.72		(42,424)		(1,103)		(1,103)	41,320					-	0001

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S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	124		4,511.71		(39,694)		(1,061)		(1,061)	38,634					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	22		4,533.72		(6,920)		(175)		(175)	6,745					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	17		4,533.72		(2,780)					2,780					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	23		4,478.70		(7,700)		(223)		(223)	7,477					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	11		4,577.74		(1,493)					1,493					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	45		4,526.96		(8,600)					8,600					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	39		4,549.31		(7,035)					7,035					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	2,691		4,549.31		(899,844)		(20,045)		(20,045)	879,799					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	1,635		4,560.49		(284,359)					284,359					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	76		4,605.20		(22,950)		(446)		(446)	22,504					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	65		4,556.02		(21,460)		(470)		(470)	20,990					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	21		4,562.73		(7,018)		(151)		(151)	6,866					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	497		4,616.38		(147,096)		(2,783)		(2,783)	144,313					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	1,176		4,560.49		(386,084)		(8,365)		(8,365)	377,719					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	68		4,538.14		(12,688)					12,688					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	187		4,538.14		(63,711)		(1,459)		(1,459)	62,252					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	171		4,515.78		(60,588)		(1,466)		(1,466)	59,122					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	75		4,605.20		(11,367)					11,367					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/25/2022	02/27/2023	18		4,461.38		(5,933)		(284)		(284)	5,649					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/25/2022	02/27/2023	38		4,527.15		(11,156)		(333)		(333)	10,823					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/25/2022	02/27/2023	9		4,505.23		(1,404)					1,404					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/25/2022	02/27/2023	20		4,560.04		(5,580)		(183)		(183)	5,398					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/25/2022	02/27/2023	145		4,505.23		(44,196)		(1,615)		(1,615)	42,581					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/25/2022	02/27/2023	64		4,494.27		(19,994)		(748)		(748)	19,246					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Barclays G5GSEF7VJP5I7OUK5573	02/25/2022	02/27/2023	6		4,516.19		(902)					902					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	38		4,298.30		(7,394)		(12)		(12)	7,382					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	365		4,287.87		(125,355)		(7,966)		(7,966)	117,389					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	201		4,319.17		(65,370)		(3,917)		(3,917)	61,453					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	71		4,256.57		(25,518)		(1,718)		(1,718)	23,800					-	0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	7		4,256.57		(1,560)		(3)		(3)	1,557					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	29		4,277.44		(10,199)		(661)		(661)	9,538					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	65		4,277.44		(13,360)		(25)		(25)	13,336					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	179		4,267.00		(63,485)		(4,190)		(4,190)	59,294					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	25		4,340.03		(4,389)		(6)		(6)	4,383					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	126		4,326.39		(27,339)		(64)		(64)	27,274					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	3,209		4,337.04		(1,183,320)		(82,578)		(82,578)	1,100,742					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	56		4,390.32		(18,984)		(1,209)		(1,209)	17,775					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	2,142		4,347.70		(440,066)		(942)		(942)	439,124					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	145		4,400.98		(25,730)		(47)		(47)	25,683					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	1,401		4,347.70		(507,450)		(34,763)		(34,763)	472,687					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	47		4,315.73		(10,500)		(26)		(26)	10,474					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	303		4,411.64		(98,709)		(6,047)		(6,047)	92,662					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	90		4,326.39		(30,839)		(2,409)		(2,409)	28,430					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	113		4,305.07		(43,632)		(3,225)		(3,225)	40,407					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	130		4,360.49		(46,232)		(3,095)		(3,095)	43,136					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	49		4,349.83		(17,533)		(1,197)		(1,197)	16,336					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/25/2022	03/27/2023	44		4,702.07		(13,071)		(377)		(377)	12,694					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/25/2022	03/27/2023	13		4,656.64		(4,162)		(130)		(130)	4,032					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/25/2022	03/27/2023	28		4,667.99		(8,655)		(265)		(265)	8,390					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/25/2022	03/27/2023	18		4,724.78		(2,390)		(1)		(1)	2,390					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/25/2022	03/27/2023	20		4,679.35		(3,065)		(1)		(1)	3,064					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/25/2022	03/27/2023	10		4,645.28		(1,671)		(1)		(1)	1,670					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/25/2022	03/27/2023	18		4,736.14		(4,979)		(136)		(136)	4,843					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/25/2022	03/27/2023	13		4,679.35		(3,858)		(116)		(116)	3,742					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/25/2022	03/27/2023	24		4,713.42		(6,982)		(198)		(198)	6,783					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	222		4,491.42		(75,855)		(4,115)		(4,115)	71,740					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	48		4,502.40		(8,073)		(8)		(8)	8,064					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	3		4,557.31		(970)		(48)		(48)	922					-	0001

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S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	55		4,524.37		(8,543)		(8)		(8)	8,535					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	11		4,491.42		(1,886)		(2)		(2)	1,884					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	76		4,546.33		(23,506)		(1,174)		(1,174)	22,332					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	225		4,524.37		(72,545)		(3,748)		(3,748)	68,797					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	18		4,568.29		(2,432)		(2)		(2)	2,430					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	185		4,513.39		(61,050)		(3,202)		(3,202)	57,848					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	146		4,490.50		(50,432)		(3,366)		(3,366)	47,066					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	3,531		4,468.54		(1,266,759)		(87,204)		(87,204)	1,179,554					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	481		4,556.38		(148,192)		(9,056)		(9,056)	139,136					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	79		4,510.27		(12,869)		(31)		(31)	12,837					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	147		4,435.61		(55,535)		(4,010)		(4,010)	51,525					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	52		4,446.59		(10,373)		(31)		(31)	10,342					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	114		4,457.57		(41,550)		(2,908)		(2,908)	38,642					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	68		4,523.44		(22,350)		(1,426)		(1,426)	20,924					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	167		4,516.85		(55,272)		(3,566)		(3,566)	51,706					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	2		4,499.29		(386)		(1)		(1)	385					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	2,090		4,479.52		(376,380)		(1,024)		(1,024)	375,356					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	155		4,490.50		(26,996)		(70)		(70)	26,926					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	56		4,457.57		(10,707)		(31)		(31)	10,676					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	1,230		4,479.52		(433,080)		(29,375)		(29,375)	403,705					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	49		4,486.11		(17,208)		(1,157)		(1,157)	16,051					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	275		4,556.38		(38,713)		(82)		(82)	38,630					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2022	04/27/2023	18		4,309.48		(5,935)		(769)		(769)	5,166					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2022	04/27/2023	73		4,330.40		(23,607)		(2,989)		(2,989)	20,618					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2022	04/27/2023	34		4,309.48		(6,078)		(58)		(58)	6,020					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2022	04/27/2023	36		4,351.32		(11,280)		(1,395)		(1,395)	9,884					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2022	04/27/2023	7		4,278.10		(1,299)		(14)		(14)	1,285					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2022	04/27/2023	21		4,351.32		(3,300)		(27)		(27)	3,273					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2022	04/27/2023	358		4,299.02		(122,074)		(16,047)		(16,047)	106,026					-	0001

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S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	7		4,124.49		(2,354)		(593)		(593)	1,761					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	15		4,174.79		(2,543)		(87)		(87)	2,456					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	48		4,144.61		(9,087)		(358)		(358)	8,729					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	26		4,164.73		(8,579)		(2,044)		(2,044)	6,534					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	109		4,114.43		(38,852)		(9,936)		(9,936)	28,916					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	115		4,134.55		(39,554)		(9,831)		(9,831)	29,723					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	64		4,124.49		(12,619)		(552)		(552)	12,066					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	10		4,245.20		(2,999)		(634)		(634)	2,365					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	7		4,094.31		(1,484)		(77)		(77)	1,407					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	9		4,225.08		(1,309)		(36)		(36)	1,273					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	1,972		4,088.17		(394,460)		(20,689)		(20,689)	373,770					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	30		4,160.31		(4,920)		(183)		(183)	4,737					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	28		4,090.17		(10,078)		(2,825)		(2,825)	7,252					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	133		4,162.32		(42,105)		(10,733)		(10,733)	31,371					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	300		4,198.39		(89,022)		(21,605)		(21,605)	67,417					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	114		4,208.41		(16,198)		(499)		(499)	15,699					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	91		4,058.11		(19,637)		(1,225)		(1,225)	18,412					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	210		4,068.13		(76,944)		(22,155)		(22,155)	54,789					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	1,104		4,088.17		(392,055)		(110,305)		(110,305)	281,750					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	34		4,148.29		(5,738)		(224)		(224)	5,514					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	3,333		4,078.15		(1,205,072)		(342,600)		(342,600)	862,472					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	192		4,138.27		(63,140)		(16,599)		(16,599)	46,541					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	195		4,048.09		(73,476)		(21,748)		(21,748)	51,728					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	92		4,068.13		(19,425)		(1,143)		(1,143)	18,282					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	98		4,128.25		(32,860)		(8,748)		(8,748)	24,112					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2022	05/26/2023	82		4,272.59		(27,805)		(7,043)		(7,043)	20,762					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2022	05/26/2023	11		4,324.57		(1,692)		(57)		(57)	1,635					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2022	05/26/2023	44		4,282.99		(7,826)		(300)		(300)	7,526					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2022	05/26/2023	14		4,231.01		(2,916)		(138)		(138)	2,778					-	0001

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S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/27/2022	05/26/2023	2		4,251.80		(368)		(16)		(16)	352					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/27/2022	05/26/2023	12		4,303.78		(3,947)		(959)		(959)	2,989					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/27/2022	05/26/2023	14		4,262.20		(4,962)		(1,273)		(1,273)	3,689					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	25		3,828.87		(9,086)		(5,330)		(5,330)	3,757					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	59		3,847.54		(11,588)		(4,694)		(4,694)	6,894					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	7		3,894.24		(2,304)		(1,292)		(1,292)	1,011					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	93		3,828.87		(19,055)		(8,102)		(8,102)	10,953					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	168		3,819.53		(62,235)		(36,697)		(36,697)	25,538					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	58		3,847.54		(20,637)		(11,950)		(11,950)	8,687					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	147		3,838.21		(53,020)		(30,898)		(30,898)	22,122					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	23		3,800.85		(5,081)		(2,307)		(2,307)	2,773					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	25		3,866.22		(8,510)		(4,866)		(4,866)	3,644					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	6		3,867.68		(2,066)		(1,146)		(1,146)	920					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	1,747		3,865.79		(350,198)		(128,243)		(128,243)	221,955					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	96		3,903.69		(32,287)		(17,516)		(17,516)	14,771					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	5		3,951.06		(1,642)		(864)		(864)	778					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	197		3,979.49		(29,172)		(7,448)		(7,448)	21,724					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	734		3,970.01		(221,288)		(114,736)		(114,736)	106,552					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	30		3,971.91		(4,589)		(1,202)		(1,202)	3,386					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	113		3,827.89		(42,914)		(24,409)		(24,409)	18,505					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	38		3,846.84		(8,048)		(3,099)		(3,099)	4,949					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	881		3,865.79		(314,628)		(174,818)		(174,818)	139,810					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	84		3,837.36		(18,176)		(7,170)		(7,170)	11,006					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	194		3,846.84		(71,295)		(40,076)		(40,076)	31,219					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	3,045		3,856.31		(1,103,224)		(616,554)		(616,554)	486,670					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	111		3,941.59		(35,028)		(18,531)		(18,531)	16,497					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	63		3,951.06		(10,152)		(2,859)		(2,859)	7,293					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2023	2		3,968.36		(466)		(93)		(93)	373					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2023	64		4,017.11		(21,296)		(9,384)		(9,384)	11,913					-	0001

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S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2023	73		3,987.86		(13,927)		(2,598)		(2,598)	11,329					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2023	5		4,056.11		(770)		(113)		(113)	657					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2023	22		4,017.11		(3,956)		(664)		(664)	3,292					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2023	6		3,978.11		(1,262)		(244)		(244)	1,018					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2023	32		4,007.36		(10,901)		(4,841)		(4,841)	6,061					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2023	2		4,114.62		(579)		(236)		(236)	343					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2023	18		4,036.61		(5,695)		(2,471)		(2,471)	3,225					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	91		3,932.52		(29,378)		(17,071)		(17,071)	12,307					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	32		3,904.09		(10,830)		(6,378)		(6,378)	4,452					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	22		3,904.09		(4,032)		(1,628)		(1,628)	2,404					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	4		4,017.80		(1,181)		(657)		(657)	524					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	22		3,885.14		(4,242)		(1,779)		(1,779)	2,463					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	7		4,046.23		(822)		(238)		(238)	584					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	7		4,046.23		(1,825)		(999)		(999)	826					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	97		3,875.66		(34,445)		(20,580)		(20,580)	13,865					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	4		3,998.85		(1,070)		(600)		(600)	470					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	98		3,894.62		(33,778)		(20,003)		(20,003)	13,775					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	11		3,875.66		(2,223)		(951)		(951)	1,272					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	2		3,942.00		(389)		(145)		(145)	244					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	20		3,944.29		(7,176)		(3,737)		(3,737)	3,439					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	3		4,046.66		(776)		(381)		(381)	395					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	158		4,056.32		(21,899)		(5,291)		(5,291)	16,608					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	25		3,921.11		(5,016)		(1,683)		(1,683)	3,333					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	1,517		3,940.42		(542,050)		(283,128)		(283,128)	258,922					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	1,631		3,940.42		(316,260)		(101,647)		(101,647)	214,613					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	330		3,901.79		(125,205)		(66,853)		(66,853)	58,352					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	390		4,037.00		(118,745)		(58,632)		(58,632)	60,113					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	95		3,979.05		(31,842)		(16,255)		(16,255)	15,587					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	157		4,065.98		(21,054)		(4,965)		(4,965)	16,089					-	0001

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S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	230		3,921.11		(84,906)		(44,809)		(44,809)	40,097					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	2,726		3,930.77		(988,767)		(519,392)		(519,392)	469,375					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	66		4,069.84		(8,772)		(2,048)		(2,048)	6,724					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	39		3,911.45		(8,115)		(2,782)		(2,782)	5,333					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	253		4,056.32		(74,566)		(36,350)		(36,350)	38,217					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	3		4,244.91		(980)		(325)		(325)	655					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	19		4,295.20		(2,029)		(163)		(163)	1,866					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	77		4,144.32		(25,875)		(9,355)		(9,355)	16,520					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	4		4,265.03		(1,082)		(352)		(352)	729					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	37		4,114.14		(6,867)		(843)		(843)	6,024					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	40		4,174.50		(12,593)		(4,437)		(4,437)	8,155					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	14		4,124.20		(2,486)		(296)		(296)	2,190					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	80		4,134.26		(27,326)		(9,960)		(9,960)	17,366					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	1		4,184.55		(76)		(8)		(8)	68					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	39		4,295.20		(9,920)		(3,138)		(3,138)	6,782					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	15		4,144.32		(2,647)		(298)		(298)	2,350					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	106		4,397.85		(37,373)		(7,589)		(7,589)	29,784					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	45		4,376.45		(16,378)		(3,360)		(3,360)	13,018					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	38		4,569.06		(3,816)		(119)		(119)	3,696					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	113		4,440.66		(37,345)		(7,443)		(7,443)	29,902					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	40		4,451.36		(5,933)		(209)		(209)	5,724					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	39		4,569.06		(10,164)		(1,936)		(1,936)	8,228					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	128		4,419.25		(43,596)		(8,772)		(8,772)	34,824					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	21		4,387.15		(3,789)		(148)		(148)	3,641					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	159		4,512.00		(47,813)		(9,080)		(9,080)	38,733					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	113		4,340.11		(44,717)		(9,139)		(9,139)	35,578					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	111		4,426.05		(38,607)		(7,583)		(7,583)	31,024					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	35		4,350.85		(7,230)		(291)		(291)	6,939					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	127		4,361.60		(48,614)		(9,836)		(9,836)	38,778					-	0001

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S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	321		4,533.48		(92,803)		(17,502)		(17,502)	75,301					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	2,670		4,372.34		(1,006,358)		(202,628)		(202,628)	803,729					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	62		4,524.89		(18,073)		(3,420)		(3,420)	14,653					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	214		4,544.23		(24,511)		(761)		(761)	23,750					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	19		4,389.53		(7,003)		(1,398)		(1,398)	5,604					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	1,347		4,383.08		(499,677)		(100,045)		(100,045)	399,632					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	92		4,533.48		(10,942)		(342)		(342)	10,600					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	16		4,361.60		(3,276)		(129)		(129)	3,147					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	1,766		4,383.08		(334,719)		(12,717)		(12,717)	322,002					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023	13		4,331.55		(3,494)		(1,126)		(1,126)	2,369					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023	230		4,169.25		(81,018)		(29,269)		(29,269)	51,749					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023	30		4,209.82		(9,842)		(3,444)		(3,444)	6,398					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023	33		4,148.96		(6,340)		(826)		(826)	5,514					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023	4		4,219.97		(623)		(69)		(69)	554					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023	7		4,179.39		(1,315)		(159)		(159)	1,156					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023	41		4,270.69		(5,589)		(561)		(561)	5,027					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023	62		4,189.53		(21,099)		(7,503)		(7,503)	13,596					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023	4		4,301.12		(1,045)		(339)		(339)	706					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	46		4,093.99		(16,000)		(7,390)		(7,390)	8,611					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	89		4,064.39		(17,107)		(4,272)		(4,272)	12,835					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	255		4,064.39		(92,954)		(43,722)		(43,722)	49,232					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	13		4,153.18		(2,025)		(429)		(429)	1,595					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	42		4,044.66		(8,534)		(2,209)		(2,209)	6,325					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	8		4,103.85		(1,402)		(326)		(326)	1,076					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	116		4,044.66		(43,506)		(20,692)		(20,692)	22,815					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	13		4,182.77		(4,065)		(1,777)		(1,777)	2,288					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	40		4,212.37		(5,008)		(952)		(952)	4,055					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	57		3,983.28		(21,930)		(11,639)		(11,639)	10,291					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	200		4,086.66		(65,286)		(32,813)		(32,813)	32,473					-	0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	478		4,096.42		(74,453)		(20,074)		(20,074)	54,379					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	3,615		3,969.62		(1,409,090)		(752,658)		(752,658)	656,431					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	1,678		3,979.38		(644,683)		(342,654)		(342,654)	302,029					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	64		3,950.12		(14,550)		(4,961)		(4,961)	9,589					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	285		3,959.87		(112,443)		(60,361)		(60,361)	52,082					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	256		4,086.66		(41,000)		(11,229)		(11,229)	29,771					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	493		4,096.42		(158,373)		(79,193)		(79,193)	79,179					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	256		4,076.91		(85,000)		(42,944)		(42,944)	42,056					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	86		3,959.87		(19,028)		(6,399)		(6,399)	12,629					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	223		3,940.36		(90,654)		(49,114)		(49,114)	41,540					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	2,312		3,979.38		(488,884)		(159,437)		(159,437)	329,447					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	114		4,018.39		(41,341)		(21,560)		(21,560)	19,781					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2023	251		3,756.71		(92,007)		(78,265)		(78,265)	13,742					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2023	15		3,756.71		(2,948)		(2,377)		(2,377)	572					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2023	103		3,784.06		(36,240)		(30,712)		(30,712)	5,529					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2023	8		3,729.35		(1,722)		(1,403)		(1,403)	319					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2023	18		3,793.18		(3,353)		(2,665)		(2,665)	689					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2023	67		3,747.59		(25,011)		(21,301)		(21,301)	3,710					-	0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(5,895,679)	(24,336,870)	0	(5,801,634)	XXX	(5,801,634)	26,311,276	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(5,895,679)	(24,336,870)	0	(5,801,634)	XXX	(5,801,634)	26,311,276	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(5,895,679)	(24,336,870)	0	(5,801,634)	XXX	(5,801,634)	26,311,276	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(5,895,679)	(24,336,870)	0	(5,801,634)	XXX	(5,801,634)	26,311,276	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										7,020,114	10,164,044	0	5,934,151	XXX	5,934,151	(11,617,509)	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										61,931	0	0	206,041	XXX	206,041	62,487	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										7,082,045	10,164,044	0	6,140,192	XXX	6,140,192	(11,555,022)	0	0	0	0	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
0001	Hedges crediting rate for fixed indexed annuity products linked to changes in equity indices.

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX		206,041		206,041	206,041		206,041		0
Barclays	G5GSEF7VJP5I7OUK5573	Y	N	0	0	1,073,312	(835,156)	238,156	1,073,312	(835,156)	238,156	0	0
Credit Suisse	1V8Y6QCX6YMJ2OELII46	Y	N	0	0	644,386	(511,338)	133,048	644,386	(511,338)	133,048	0	0
Goldman Sachs	W22LROWP2IHZNBB6K528	Y	N	3,130,000	0	4,005,334	0	875,334	4,005,334	0	875,334	0	0
Wells Fargo	PBLD0EJDB5FWOLXP3B76	Y	Y	1,310,000	0	5,533,599	(4,455,140)	0	5,533,599	(4,455,140)	0	0	0
JP Morgan	ZBUT11V806EZRVTWT807	Y	Y	0	0	479,154	0	479,154	479,154	0	479,154	0	0
0299999999. Total NAIC 1 Designation				4,440,000	0	11,735,785	(5,801,634)	1,725,692	11,735,785	(5,801,634)	1,725,692	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)								0			0		
0999999999 - Gross Totals				4,440,000	0	11,941,826	(5,801,634)	1,931,733	11,941,826	(5,801,634)	1,931,733	0	0
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						11,941,826	(5,801,634)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

NONE

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)
Goldman Sachs W22LROWP2IHZNBB6K528	Cash	000000-00-0	Cash	3,130,000	3,130,000	XXX		V
Wells Fargo PBLD0EJDB5FWOLXP3B76	Cash	000000-00-0	Cash	1,310,000	1,310,000	XXX		V
0299999999 - Total				4,440,000	4,440,000	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

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
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				0	0	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				0	0	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	Short term investment from reverse repo program		1.G	1,399,645	1,399,645	10/01/2022
000000-00-0	Short term investment from reverse repo program		2.B	920,819	920,819	10/01/2022
000000-00-0	Short term investment from reverse repo program		2.C	8,254,103	8,254,103	10/01/2022
9509999999. Total - Short-Term Invested Assets (Schedule DA type)				10,574,567	10,574,567	XXX
9999999999 - Totals				10,574,567	10,574,567	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (15,180,292) Book/Adjusted Carrying Value $ (15,180,292)
2. Average balance for the year Fair Value $ 13,276,485 Book/Adjusted Carrying Value $ 13,276,485
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 1,399,645 NAIC 2 $ 9,174,922 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets 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
690353-4D-6	DFC AGENCY DEBENTURES		1.A	3,681,600	3,681,600	01/20/2035
690353-5A-1	DFC AGENCY DEBENTURES		1.A	700,000	700,000	05/15/2024
690353-C9-6	DFC		1.A	3,339,623	3,339,623	01/15/2030
90376P-AB-7	INT DEV FIN CORP		1.A	2,509,110	2,509,110	04/20/2035
90376P-EH-0	INT DEV FIN CORP AGENCY DEBENTURES		1.A	2,191,200	2,191,200	07/05/2038
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				12,421,533	12,421,533	XXX
0109999999. Total - U.S. Government Bonds				12,421,533	12,421,533	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
62630W-CW-5	TXBL MUNI FUNDING TRUST VARIOU NURSING H		1.D FE	1,500,000	1,500,000	11/01/2024
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	1,000,000	1,000,000	05/15/2056
62630W-FX-0	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	300,000	300,000	05/01/2041
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORT		1.F FE	3,200,000	3,200,000	12/31/2023
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				6,000,000	6,000,000	XXX
0909999999. Total - U.S. Special Revenues Bonds				6,000,000	6,000,000	XXX
00914A-AN-2	AIR LEASE CORP		2.B FE	5,996,408	6,000,000	12/15/2022
021752-AA-8	ALTOONA-BLAIR COUNTY DEV		1.F FE	3,400,000	3,400,000	04/01/2035
06417M-C4-5	BANK OF NOVA SCO		1.A FE	3,989,645	4,000,000	08/08/2023
136385-AW-1	CANADIAN NATL RESOURCES		2.A FE	4,278,249	4,302,580	01/15/2023
14338H-AA-4	CARMEL VALLEY SR LIVING		1.B FE	1,000,000	1,000,000	09/01/2061
15189W-AN-0	CENTERPOINT		1.G FE	905,168	907,000	03/02/2023
19123M-AD-5	COCA-COLA EUROPEAN PARTN		2.A FE	2,282,171	2,292,211	05/05/2023
22532X-SA-7	CREDIT AGRICOLE CIB NY		1.A FE	4,992,070	5,000,000	11/21/2022
256677-AC-9	DOLLAR GENERAL CORP		2.B FE	4,300,000	4,306,350	04/15/2023
25746U-DC-0	DOMINION RESOURCES		2.B FE	1,491,520	1,495,352	01/15/2023
46655F-AA-5	JMA-RM LLC		1.B FE	480,000	480,000	03/01/2072
59217G-EE-5	MET LIFE GLOB		1.D FE	2,976,002	2,984,338	01/13/2023
628530-AV-9	MYLAN LABORATORIES INC		2.C FE	854,087	860,795	01/15/2023
64186A-AA-7	NEW ALLEGRO I LLC		1.B FE	3,000,000	3,000,000	07/01/2062
648684-AA-6	NEW SEASONS LLC		1.B FE	3,685,000	3,685,000	04/01/2062
64909D-AA-7	NEW VILLAS ZIONSVILLE		1.B FE	3,000,000	3,000,000	05/01/2062
65339K-BT-6	NEXTERA ENERGY CAPITAL		2.A FE	2,408,842	2,415,000	02/22/2023
65339K-BU-3	NEXTERA ENERGY CAPITAL		2.A FE	3,444,037	3,458,009	03/01/2023
785592-AD-8	SABINE PASS LIQUEFACTION		2.B FE	1,502,829	1,511,187	04/15/2023
969457-BU-3	WILLIAMS COS INC		2.B FE	4,581,175	4,584,787	01/15/2023
98978V-AB-9	ZOETIS INC		2.A FE	3,185,119	3,204,140	02/01/2023
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				61,752,322	61,886,749	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				61,752,322	61,886,749	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				74,173,855	74,308,282	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				6,000,000	6,000,000	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				80,173,855	80,308,282	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	NATIONAL BANK OF CANADA CP		1.A	3,250,229	3,250,000	01/13/2023
9509999999. Total - Short-Term Invested Assets (Schedule DA type)				3,250,229	3,250,000	XXX
	ARIZONA PUB SERV CP		1.A	5,248,539	5,248,539	10/03/2022
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE		1.A	62,789	62,789	
	MID-AMERICA APARTMENTS CP		1.A	1,899,667	1,898,744	10/03/2022
	PARKER-HANNIFIN CORP CP		1.A	5,488,273	5,460,913	10/25/2022
	PEOPLES GAS LIGHT & COKE CP		1.A	3,999,557	3,997,813	10/05/2022
	PROTECTIVE LIFE CORP CP		1.A	2,998,926	2,998,583	10/03/2022
9709999999. Total - Cash Equivalents (Schedule E Part 2 type)				19,697,750	19,667,381	XXX
9999999999 - Totals				103,121,834	103,225,663	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 33,154,451 Book/Adjusted Carrying Value $ 33,255,111
2. Average balance for the year Fair Value $ 89,902,882 Book/Adjusted Carrying Value $ 89,880,403

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BANK OF NEW YORK MELLON NEW YORK, NY					3,519,642	(2,773,436)	1,882,786	XXX
FEDERAL HOME LOAN BANK CINCINNATI, OH					1,283,782	1,325,846	1,367,064	XXX
JP MORGAN/CHASE NEW YORK, NY					(17,518,290)	(19,075,149)	(18,595,033)	XXX
KEYCORP (KEY BANK) CLEVELAND, OH					428,646	428,806	428,967	XXX
US BANK CINCINNATI, OH					3,581,073	3,389,328	3,391,713	XXX
0199998. Deposits in ... 5 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			489,662	489,608	536,246	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(8,215,485)	(16,214,997)	(10,988,257)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(8,215,485)	(16,214,997)	(10,988,257)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	(8,215,485)	(16,214,997)	(10,988,257)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
	ARIZONA PUB SERV CP		09/30/2022	3.340	10/03/2022	5,248,539	487	0
	MID-AMERICA APARTMENTS CP		09/26/2022	3.400	10/03/2022	1,898,744	897	0
	PARKER-HANNIFIN CORP CP		08/03/2022	3.120	10/25/2022	5,460,913	27,647	0
	PEOPLES GAS LIGHT & COKE CP		09/28/2022	3.280	10/05/2022	3,997,813	729	0
	PROTECTIVE LIFE CORP CP		09/28/2022	3.400	10/03/2022	2,998,583	850	0
	VW CREDIT INC CP		09/26/2022	3.390	10/04/2022	2,498,117	1,177	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						22,102,709	31,787	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						22,102,709	31,787	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						22,102,709	31,787	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						22,102,709	31,787	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	09/30/2022	0.022		125,000	0	846
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						125,000	0	846
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		09/30/2022	0.023		2,164,229	0	2,339
8309999999. Subtotal - All Other Money Market Mutual Funds						2,164,229	0	2,339
8609999999 - Total Cash Equivalents						24,391,938	31,787	3,185