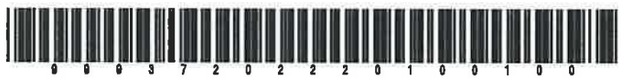

LIFE, AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2022
OF THE CONDITION AND AFFAIRS OF THE

Columbus Life Insurance Company

NAIC Group Code 0836 (Current) 0836 (Prior) NAIC Company Code 99937 Employer's ID Number 31-1191427

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 09/08/1986 Commenced Business 07/01/1988

Statutory Home Office 400 East 4th Street, Cincinnati, OH, US 45202-3302
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 400 East 4th Street
(Street and Number)
Cincinnati, OH, US 45202-3302, 513-361-6700
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 400 East 4th Street, Cincinnati, OH, US 45202-3302
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 400 East 4th Street
(Street and Number)
Cincinnati, OH, US 45202-3302, 513-361-6700
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.ColumbusLife.com

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

OFFICERS

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

OTHER

James Howard Acton Jr., VP, Chief Financial Officer	Matthew Edward Canterbury, Sr VP	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	Ryan Keith Richey #, VP	Paul Charles Silva, VP
Rodrick Landon Snyder #, VP, Chief Audit Officer	Jacob Cole Steuber #, VP	James Joseph Vance, Sr VP, Co-Chief Inv Officer
Beady Bennette Waddell #, VP	Brendan Matthew White, Sr VP, Co-Chief Inv Officer	Scott Joseph Wittman #, VP
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 H. Bultema III	Donald Joseph Wuebbling	Wade Matthew Fugate
President & CEO	Secretary and Counsel	VP and Controller

Subscribed and sworn to before me this
10th day of February, 2023

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.....

NICOLE E. NEIDLINGER
Notary Public, State of Ohio
My Commission Expires 09-10-2023

NOTARIAL SEAL STATE OF OHIO

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	19,552,678	0.442	19,552,678	0	19,552,678	0.442
	1.02 All other governments	97,476,299	2.204	97,476,299	0	97,476,299	2.204
	1.03 U.S. states, territories and possessions, etc. guaranteed	2,980,000	0.067	2,980,000	0	2,980,000	0.067
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	0	0.000	0	0	0	0.000
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	128,877,172	2.914	128,877,172	0	128,877,172	2.914
	1.06 Industrial and miscellaneous	2,932,862,325	66.319	2,932,862,325	0	2,932,862,325	66.319
	1.07 Hybrid securities	79,053,301	1.788	79,053,301	0	79,053,301	1.788
	1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
	1.09 SVO identified funds	2,738,450	0.062	2,738,450	0	2,738,450	0.062
	1.10 Unaffiliated bank loans	0	0.000	0	0	0	0.000
	1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
	1.12 Total long-term bonds	3,263,540,225	73.797	3,263,540,225	0	3,263,540,225	73.797
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	10,496,188	0.237	10,496,188	0	10,496,188	0.237
	2.02 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
	2.03 Total preferred stocks	10,496,188	0.237	10,496,188	0	10,496,188	0.237
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	89,194,319	2.017	89,194,319	0	89,194,319	2.017
	3.02 Industrial and miscellaneous Other (Unaffiliated)	16,577,200	0.375	16,577,200	0	16,577,200	0.375
	3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
	3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
	3.05 Mutual funds	16,210,957	0.367	16,210,957	0	16,210,957	0.367
	3.06 Unit investment trusts	0	0.000	0	0	0	0.000
	3.07 Closed-end funds	0	0.000	0	0	0	0.000
	3.08 Exchange traded funds	0	0.000	0	0	0	0.000
	3.09 Total common stocks	121,982,476	2.758	121,982,476	0	121,982,476	2.758
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages	0	0.000	0	0	0	0.000
	4.02 Residential mortgages	0	0.000	0	0	0	0.000
	4.03 Commercial mortgages	504,571,435	11.410	504,571,435	0	504,571,435	11.410
	4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
	4.05 Total valuation allowance		0.000	0	0	0	0.000
	4.06 Total mortgage loans	504,571,435	11.410	504,571,435	0	504,571,435	11.410
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company		0.000	0	0	0	0.000
	5.02 Properties held for production of income		0.000	0	0	0	0.000
	5.03 Properties held for sale		0.000	0	0	0	0.000
	5.04 Total real estate	0	0.000	0	0	0	0.000
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	(2,938,863)	(0.066)	(2,938,863)	0	(2,938,863)	(0.066)
	6.02 Cash equivalents (Schedule E, Part 2)	69,591,913	1.574	69,591,914	0	69,591,914	1.574
	6.03 Short-term investments (Schedule DA)	2,250,000	0.051	2,250,000	4,563,046	6,813,046	0.154
	6.04 Total cash, cash equivalents and short-term investments	68,903,050	1.558	68,903,051	4,563,046	73,466,097	1.661
7.	Contract loans	78,554,606	1.776	78,554,606	0	78,554,606	1.776
8.	Derivatives (Schedule DB)	31,175,251	0.705	31,175,251	0	31,175,251	0.705
9.	Other invested assets (Schedule BA)	338,358,265	7.651	338,358,265	0	338,358,265	7.651
10.	Receivables for securities	182,280	0.004	182,280	0	182,280	0.004
11.	Securities Lending (Schedule DL, Part 1)	4,563,046	0.103	4,563,046	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13.	Total invested assets	4,422,326,822	100.000	4,422,326,823	4,563,046	4,422,326,823	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		508,074,573
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	61,400,000	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	1,277,360	62,677,360
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		66,180,503
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:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	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)		504,571,430
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		504,571,430
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		504,571,430

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		333,729,304
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	5,000,000	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	19,647,680	24,647,680
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		12,726
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(19,817,838)	
	5.2 Totals, Part 3, Column 9	(591)	(19,818,429)
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		213,014
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		338,358,267
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		338,358,267

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		3,399,372,291
2.	Cost of bonds and stocks acquired, Part 3, Column 7		507,115,956
3.	Accrual of discount		2,357,673
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(1,087,310)	
	4.2. Part 2, Section 1, Column 15	(3,600,715)	
	4.3. Part 2, Section 2, Column 13	(32,409,950)	
	4.4. Part 4, Column 11	(753,461)	(37,851,436)
5.	Total gain (loss) on disposals, Part 4, Column 19		(3,332,558)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		459,358,531
7.	Deduct amortization of premium		11,913,491
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	1,337,888	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	484	1,338,372
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		967,359
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		3,396,018,891
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		3,396,018,891

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	19,552,678	19,292,595	19,585,951	19,565,173
Governments	2.	Canada	321,150	318,090	370,040	271,000
(Including all obligations guaranteed by governments)	3.	Other Countries	97,155,150	80,532,929	97,082,373	99,570,000
	4.	Totals	117,028,978	100,143,614	117,038,364	119,406,173
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	2,980,000	3,020,723	2,980,000	2,980,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals				
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	128,877,172	121,681,982	140,647,662	106,292,734
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	2,438,628,710	2,227,526,876	2,462,295,569	2,383,632,727
	9.	Canada	112,161,140	108,702,239	112,935,550	109,160,000
	10.	Other Countries	463,864,219	433,111,366	465,340,986	468,127,970
	11.	Totals	3,014,654,069	2,769,340,481	3,040,572,105	2,960,920,697
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	3,263,540,219	2,994,186,800	3,301,238,131	3,189,599,604
PREFERRED STOCKS	14.	United States	10,496,188	10,496,188	13,215,133	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	0	0	0	
	17.	Totals	10,496,188	10,496,188	13,215,133	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	10,496,188	10,496,188	13,215,133	
COMMON STOCKS	20.	United States	121,982,477	121,982,477	117,466,381	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada	0	0	0	
	22.	Other Countries	0	0	0	
	23.	Totals	121,982,477	121,982,477	117,466,381	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	121,982,477	121,982,477	117,466,381	
	26.	Total Stocks	132,478,665	132,478,665	130,681,514	
	27.	Total Bonds and Stocks	3,396,018,884	3,126,665,465	3,431,919,645	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	1,675,258	8,279,932	7,213,336	2,384,152	0	XXX	19,552,678	0.6	19,829,100	0.6	19,552,678	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	1,675,258	8,279,932	7,213,336	2,384,152	0	XXX	19,552,678	0.6	19,829,100	0.6	19,552,678	0
2. All Other Governments												
2.1 NAIC 1	0	5,288,795	6,318,775	4,497,039	10,177,626	XXX	26,282,235	0.8	29,904,365	0.9	15,067,114	11,215,121
2.2 NAIC 2	0	997,811	5,895,725	9,605,393	28,042,752	XXX	44,541,681	1.3	38,111,177	1.2	37,055,409	7,486,272
2.3 NAIC 3	0	607,078	1,946,085	12,069,303	3,702,860	XXX	18,325,326	0.6	17,149,690	0.5	4,731,831	13,593,495
2.4 NAIC 4	0	964,633	6,131,097	0	833,130	XXX	7,928,860	0.2	11,997,079	0.4	1,112,641	6,816,219
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	398,198	XXX	398,198	0.0	0	0.0	0	398,198
2.7 Totals	0	7,858,317	20,291,682	26,171,735	43,154,566	XXX	97,476,300	2.9	97,162,311	3.0	57,966,995	39,509,305
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	2,980,000	0	0	XXX	2,980,000	0.1	5,980,000	0.2	2,980,000	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	2,980,000	0	0	XXX	2,980,000	0.1	5,980,000	0.2	2,980,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	7,619,756	43,361,560	22,808,787	22,798,270	24,275,912	XXX	120,864,285	3.7	125,307,061	3.9	117,264,285	3,600,000
5.2 NAIC 2	0	0	0	5,391,070	2,621,816	XXX	8,012,886	0.2	10,409,619	0.3	8,012,886	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	7,619,756	43,361,560	22,808,787	28,189,340	26,897,728	XXX	128,877,171	3.9	135,716,680	4.2	125,277,171	3,600,000

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	95,554,961	416,024,881	259,233,300	300,751,265	317,681,468	XXX	1,389,245,875	42.0	1,356,075,121	41.7	855,347,252	533,898,623
6.2 NAIC 2	70,751,160	207,601,357	378,650,312	279,471,116	454,571,295	XXX	1,391,045,240	42.1	1,383,278,964	42.5	927,486,527	463,558,713
6.3 NAIC 3	2,287,777	66,005,564	55,710,714	6,323,539	27,552,356	XXX	157,879,950	4.8	162,448,192	5.0	108,365,274	49,514,676
6.4 NAIC 4	266,987	14,346,351	11,807,773	1,987,940	346,520	XXX	28,755,571	0.9	35,488,317	1.1	8,560,593	20,194,978
6.5 NAIC 5	0	6,435,600	424,604	0	0	XXX	6,860,204	0.2	1,748,515	0.1	425,514	6,434,690
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	887	0.0	0	0
6.7 Totals	168,860,885	710,413,753	705,826,703	588,533,860	800,151,639	XXX	2,973,786,840	90.0	2,939,039,996	90.3	1,900,185,160	1,073,601,680
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	2,009,305	22,044,830	0	11,479,404	35,640,097	XXX	71,173,636	2.2	45,173,838	1.4	65,119,902	6,053,734
7.3 NAIC 3	0	0	1,000,000	4,000,000	2,879,665	XXX	7,879,665	0.2	7,888,727	0.2	7,879,665	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	2,009,305	22,044,830	1,000,000	15,479,404	38,519,762	XXX	79,053,301	2.4	53,062,565	1.6	72,999,567	6,053,734
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	2,738,450	2,738,450	0.1	3,825,250	0.1	2,738,450	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	2,738,450	2,738,450	0.1	3,825,250	0.1	2,738,450	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 104,849,975	472,955,168	298,554,198	330,430,726	352,135,006	0	1,558,925,073	47.2	XXX	XXX	1,010,211,329	548,713,744
12.2 NAIC 2	(d) 72,760,465	230,643,998	384,546,037	305,946,983	520,875,960	2,738,450	1,517,511,893	45.9	XXX	XXX	1,040,413,174	477,098,719
12.3 NAIC 3	(d) 2,287,777	66,612,642	58,656,799	22,392,842	34,134,881	0	184,084,941	5.6	XXX	XXX	120,976,770	63,108,171
12.4 NAIC 4	(d) 266,987	15,310,984	17,938,870	1,987,940	1,179,650	0	36,684,431	1.1	XXX	XXX	9,673,234	27,011,197
12.5 NAIC 5	(d) 0	6,435,600	424,604	0	0	0	(c) 6,860,204	0.2	XXX	XXX	425,514	6,434,690
12.6 NAIC 6	(d) 0	0	0	0	398,198	0	(c) 398,198	0.0	XXX	XXX	0	398,198
12.7 Totals	180,165,204	791,958,392	760,120,508	660,758,491	908,723,695	2,738,450	(b) 3,304,464,740	100.0	XXX	XXX	2,181,700,021	1,122,764,719
12.8 Line 12.7 as a % of Col. 7	5.5	24.0	23.0	20.0	27.5	0.1	100.0	XXX	XXX	XXX	66.0	34.0
13. Total Bonds Prior Year												
13.1 NAIC 1	128,758,273	502,058,085	287,828,444	304,910,799	313,540,046	0	XXX	XXX	1,537,095,647	47.2	1,000,181,410	536,914,237
13.2 NAIC 2	31,997,963	237,351,254	380,290,605	336,186,193	491,147,583	3,825,250	XXX	XXX	1,480,798,848	45.5	1,080,648,398	400,150,450
13.3 NAIC 3	10,539,744	40,367,818	82,028,045	22,898,956	31,652,046	0	XXX	XXX	187,486,609	5.8	111,753,099	75,733,510
13.4 NAIC 4	3,450,124	16,453,150	23,628,621	2,931,648	1,021,853	0	XXX	XXX	47,485,396	1.5	7,750,438	39,734,958
13.5 NAIC 5	0	857,396	891,119	0	0	0	XXX	XXX	(c) 1,748,515	0.1	491,119	1,257,396
13.6 NAIC 6	193	694	0	0	0	0	XXX	XXX	(c) 887	0.0	0	887
13.7 Totals	174,746,297	797,088,397	774,666,834	666,927,596	837,361,528	3,825,250	XXX	XXX	(b) 3,254,615,902	100.0	2,200,824,464	1,053,791,438
13.8 Line 13.7 as a % of Col. 9	5.4	24.5	23.8	20.5	25.7	0.1	XXX	XXX	100.0	XXX	67.6	32.4
14. Total Publicly Traded Bonds												
14.1 NAIC 1	42,746,931	206,037,792	170,957,786	265,396,551	325,072,267	0	1,010,211,327	30.6	1,000,181,410	30.7	1,010,211,327	XXX
14.2 NAIC 2	12,664,502	165,067,914	234,959,815	234,392,017	390,590,477	2,738,450	1,040,413,175	31.5	1,080,648,398	33.2	1,040,413,175	XXX
14.3 NAIC 3	346,013	42,649,599	39,960,732	7,533,772	30,486,653	0	120,976,769	3.7	111,753,099	3.4	120,976,769	XXX
14.4 NAIC 4	266,987	3,535,893	3,080,581	1,987,940	801,832	0	9,673,233	0.3	7,750,438	0.2	9,673,233	XXX
14.5 NAIC 5	0	425,513	0	0	0	0	425,513	0.0	491,119	0.0	425,513	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	56,024,433	417,716,711	448,958,914	509,310,280	746,951,229	2,738,450	2,181,700,017	66.0	2,200,824,464	67.6	2,181,700,017	XXX
14.8 Line 14.7 as a % of Col. 7	2.6	19.1	20.6	23.3	34.2	0.1	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	1.7	12.6	13.6	15.4	22.6	0.1	66.0	XXX	XXX	XXX	66.0	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	62,103,044	266,917,376	127,596,412	65,034,175	27,062,739	0	548,713,746	16.6	536,914,237	16.5	XXX	548,713,746
15.2 NAIC 2	60,095,963	65,576,084	149,586,222	71,554,966	130,285,483	0	477,098,718	14.4	400,150,450	12.3	XXX	477,098,718
15.3 NAIC 3	1,941,764	23,963,043	18,696,067	14,859,070	3,648,228	0	63,108,172	1.9	75,733,510	2.3	XXX	63,108,172
15.4 NAIC 4	0	11,775,091	14,858,289	0	377,818	0	27,011,198	0.8	39,734,958	1.2	XXX	27,011,198
15.5 NAIC 5	0	6,010,087	424,604	0	0	0	6,434,691	0.2	1,257,396	0.0	XXX	6,434,691
15.6 NAIC 6	0	0	0	0	398,198	0	398,198	0.0	887	0.0	XXX	398,198
15.7 Totals	124,140,771	374,241,681	311,161,594	151,448,211	161,772,466	0	1,122,764,723	34.0	1,053,791,438	32.4	XXX	1,122,764,723
15.8 Line 15.7 as a % of Col. 7	11.1	33.3	27.7	13.5	14.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	3.8	11.3	9.4	4.6	4.9	0.0	34.0	XXX	XXX	XXX	XXX	34.0

(a) Includes $ 1,015,742,259 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 6,476,703 current year of bonds with Z designations and $ 8,000,000 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 0 current year, $ 0 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 2,250,000 ; NAIC 2 $ 38,674,519 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	1,408,406	7,554,646	6,778,168	2,360,340	0	XXX	18,101,560	0.5	18,029,730	0.6	18,101,560	0
1.02 Residential Mortgage-Backed Securities	167,845	443,819	205,416	0	0	XXX	817,080	0.0	1,033,954	0.0	817,080	0
1.03 Commercial Mortgage-Backed Securities	99,008	281,466	229,752	23,813	0	XXX	634,039	0.0	765,416	0.0	634,039	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	1,675,259	8,279,931	7,213,336	2,384,153	0	XXX	19,552,679	0.6	19,829,100	0.6	19,552,679	0
2. All Other Governments												
2.01 Issuer Obligations	0	7,858,317	20,291,683	26,171,736	43,154,565	XXX	97,476,301	2.9	97,162,312	3.0	57,966,995	39,509,306
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	7,858,317	20,291,683	26,171,736	43,154,565	XXX	97,476,301	2.9	97,162,312	3.0	57,966,995	39,509,306
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	2,980,000	0	0	XXX	2,980,000	0.1	5,980,000	0.2	2,980,000	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	0	2,980,000	0	0	XXX	2,980,000	0.1	5,980,000	0.2	2,980,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	0	5,000,000	211,692	8,194,157	419,362	XXX	13,825,211	0.4	13,860,996	0.4	13,825,211	0
5.02 Residential Mortgage-Backed Securities	6,510,835	20,518,231	11,226,322	5,370,153	190,458	XXX	43,815,999	1.3	52,258,212	1.6	43,815,999	0
5.03 Commercial Mortgage-Backed Securities	414,197	12,821,355	6,865,505	1,760,446	0	XXX	21,861,503	0.7	15,703,408	0.5	21,861,503	0
5.04 Other Loan-Backed and Structured Securities	694,724	5,021,974	4,505,267	12,864,584	26,287,908	XXX	49,374,457	1.5	53,894,064	1.7	45,774,457	3,600,000
5.05 Totals	7,619,756	43,361,560	22,808,786	28,189,340	26,897,728	XXX	128,877,170	3.9	135,716,680	4.2	125,277,170	3,600,000
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	90,593,591	373,698,208	586,860,665	576,311,627	795,818,990	XXX	2,423,283,081	73.3	2,492,326,857	76.6	1,759,470,166	663,812,915
6.02 Residential Mortgage-Backed Securities	24,388,330	34,051,065	11,757,796	4,365,166	4,332,649	XXX	78,895,006	2.4	75,051,770	2.3	19,218,219	59,676,787
6.03 Commercial Mortgage-Backed Securities	19,387,694	202,413,297	57,038,067	3,052,000	0	XXX	281,891,058	8.5	243,515,426	7.5	109,886,174	172,004,884
6.04 Other Loan-Backed and Structured Securities	34,491,270	100,251,181	50,170,176	4,805,066	0	XXX	189,717,693	5.7	128,145,941	3.9	11,610,598	178,107,095
6.05 Totals	168,860,885	710,413,751	705,826,704	588,533,859	800,151,639	XXX	2,973,786,838	90.0	2,939,039,994	90.3	1,900,185,157	1,073,601,681
7. Hybrid Securities												
7.01 Issuer Obligations	2,009,305	17,018,138	1,000,000	15,479,404	32,519,762	XXX	68,026,609	2.1	42,028,097	1.3	61,972,875	6,053,734
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	5,026,692	0	0	6,000,000	XXX	11,026,692	0.3	11,034,468	0.3	11,026,692	0
7.05 Totals	2,009,305	22,044,830	1,000,000	15,479,404	38,519,762	XXX	79,053,301	2.4	53,062,565	1.6	72,999,567	6,053,734
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	2,738,450	2,738,450	0.1	3,825,250	0.1	2,738,450	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	94,011,302	411,129,309	618,122,208	628,517,264	871,912,679	XXX	2,623,692,762	79.4	XXX	XXX	1,914,316,807	709,375,955
12.02 Residential Mortgage-Backed Securities	31,067,010	55,013,115	23,189,534	9,735,319	4,523,107	XXX	123,528,085	3.7	XXX	XXX	63,851,298	59,676,787
12.03 Commercial Mortgage-Backed Securities	19,900,899	215,516,118	64,133,324	4,836,259	0	XXX	304,386,600	9.2	XXX	XXX	132,381,716	172,004,884
12.04 Other Loan-Backed and Structured Securities	35,185,994	110,299,847	54,675,443	17,669,650	32,287,908	XXX	250,118,842	7.6	XXX	XXX	68,411,747	181,707,095
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	2,738,450	2,738,450	0.1	XXX	XXX	2,738,450	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	180,165,205	791,958,389	760,120,509	660,758,492	908,723,694	2,738,450	3,304,464,739	100.0	XXX	XXX	2,181,700,018	1,122,764,721
12.10 Line 12.09 as a % of Col. 7	5.5	24.0	23.0	20.0	27.5	0.1	100.0	XXX	XXX	XXX	66.0	34.0
13. Total Bonds Prior Year												
13.01 Issuer Obligations	92,243,832	439,378,569	698,226,983	636,861,190	802,677,418	XXX	XXX	XXX	2,669,387,992	82.0	1,946,700,036	722,687,956
13.02 Residential Mortgage-Backed Securities	40,697,324	58,802,906	18,391,455	6,623,198	3,829,053	XXX	XXX	XXX	128,343,936	3.9	76,181,667	52,162,269
13.03 Commercial Mortgage-Backed Securities	23,373,845	192,538,843	38,081,256	5,990,306	0	XXX	XXX	XXX	259,984,250	8.0	105,403,262	154,580,988
13.04 Other Loan-Backed and Structured Securities	18,431,296	106,368,078	19,967,140	17,452,901	30,855,058	XXX	XXX	XXX	193,074,473	5.9	68,714,250	124,360,223
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	3,825,250	XXX	XXX	3,825,250	0.1	3,825,250	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	174,746,297	797,088,396	774,666,834	666,927,595	837,361,529	3,825,250	XXX	XXX	3,254,615,901	100.0	2,200,824,465	1,053,791,436
13.10 Line 13.09 as a % of Col. 9	5.4	24.5	23.8	20.5	25.7	0.1	XXX	XXX	100.0	XXX	67.6	32.4
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	26,082,060	299,173,153	390,975,769	486,293,951	711,791,875	XXX	1,914,316,808	57.9	1,946,700,036	59.8	1,914,316,808	XXX
14.02 Residential Mortgage-Backed Securities	9,739,980	27,973,800	13,898,586	8,367,488	3,871,445	XXX	63,851,299	1.9	76,181,667	2.3	63,851,299	XXX
14.03 Commercial Mortgage-Backed Securities	19,529,169	74,436,782	36,631,506	1,784,259	0	XXX	132,381,716	4.0	105,403,262	3.2	132,381,716	XXX
14.04 Other Loan-Backed and Structured Securities	673,226	16,132,973	7,453,055	12,864,584	31,287,908	XXX	68,411,746	2.1	68,714,250	2.1	68,411,746	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	2,738,450	2,738,450	0.1	3,825,250	0.1	2,738,450	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
14.09 Totals	56,024,435	417,716,708	448,958,916	509,310,282	746,951,228	2,738,450	2,181,700,019	66.0	2,200,824,465	67.6	2,181,700,019	XXX
14.10 Line 14.09 as a % of Col. 7	2.6	19.1	20.6	23.3	34.2	0.1	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	1.7	12.6	13.6	15.4	22.6	0.1	66.0	XXX	XXX	XXX	66.0	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	67,929,242	111,956,156	227,146,439	142,223,313	160,120,804	XXX	709,375,954	21.5	722,687,956	22.2	XXX	709,375,954
15.02 Residential Mortgage-Backed Securities	21,327,030	27,039,315	9,290,948	1,367,831	651,662	XXX	59,676,786	1.8	52,162,269	1.6	XXX	59,676,786
15.03 Commercial Mortgage-Backed Securities	371,730	141,079,336	27,501,818	3,052,000	0	XXX	172,004,884	5.2	154,580,988	4.7	XXX	172,004,884
15.04 Other Loan-Backed and Structured Securities	34,512,768	94,166,874	47,222,388	4,805,066	1,000,000	XXX	181,707,096	5.5	124,360,223	3.8	XXX	181,707,096
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
15.09 Totals	124,140,770	374,241,681	311,161,593	151,448,210	161,772,466	0	1,122,764,720	34.0	1,053,791,436	32.4	XXX	1,122,764,720
15.10 Line 15.09 as a % of Col. 7	11.1	33.3	27.7	13.5	14.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	3.8	11.3	9.4	4.6	4.9	0.0	34.0	XXX	XXX	XXX	XXX	34.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	2,998,550	2,998,550	0	0	0
2. Cost of short-term investments acquired	4,248,148	4,248,148			
3. Accrual of discount	0	0			
4. Unrealized valuation increase (decrease)	0	0			
5. Total gain (loss) on disposals	252	252			
6. Deduct consideration received on disposals	4,996,950	4,996,950			
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)	2,250,000	2,250,000	0	0	0
11. Deduct total nonadmitted amounts	0	0			
12. Statement value at end of current period (Line 10 minus Line 11)	2,250,000	2,250,000	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)			38,070,643
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	26,743,821		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	1,465,314		28,209,135
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	(14,147,555)		
	3.2 Section 2, Column 19	(12,819,637)		(26,967,192)
4.	SSAP No. 108 Adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			(9,933,520)
6.	Considerations received/(paid) on terminations, Section 2, Column 15			14,767,692
7.	Amortization:			
	7.1 Section 1, Column 19	0		
	7.2 Section 2, Column 21	0		0
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20	0		
	8.2 Section 2, Column 23	0		0
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18	0		
	9.2 Section 2, Column 20	0		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			14,611,374
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			14,611,374

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 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 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 (Section 2, Column 15)			
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)			
	4.22 Amount recognized (Section 2, Column 16)			
	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	14,611,366	
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)		14,611,366
4.	Part D, Section 1, Column 6	31,175,252	
5.	Part D, Section 1, Column 7	(16,563,886)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	14,611,366	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		14,611,366
10.	Part D, Section 1, Column 9	31,175,252	
11.	Part D, Section 1, Column 10	(16,563,886)	
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 BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	66,189,513	17,996,741	48,192,772	0
2. Cost of cash equivalents acquired	2,444,669,676	1,896,553,224	548,116,452	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	3,292	3,292	0	0
6. Deduct consideration received on disposals	2,441,270,567	1,875,878,739	565,391,828	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	69,591,914	38,674,518	30,917,396	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	69,591,914	38,674,518	30,917,396	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
126845	CF	CINCINNATI	OH		07/24/2013	4.100	15,389,794	0	0	0	0	0	25,520,000	06/14/2013
126847	CF	CINCINNATI	OH		09/18/2014	4.320	17,815,823	0	0	0	0	0	30,000,000	07/29/2014
126849	CF	CELEBRATION	FL		04/30/2015	4.400	14,935,598	0	0	0	0	0	25,690,000	12/18/2014
126850		CINCINNATI	OH		07/22/2016	3.190	7,724,745	0	0	0	0	0	40,045,000	09/30/2021
126851		CINCINNATI	OH		08/02/2016	3.940	4,200,000	0	0	0	0	0	5,500,000	05/12/2016
126852	CF	SEGUIN	TX		08/24/2016	4.250	9,777,203	0	0	0	0	0	16,700,000	03/17/2016
126853	CF	COLUMBUS	OH		10/26/2016	4.180	9,348,278	0	0	0	0	0	15,300,000	09/20/2016
126854	CF	MASON	OH		11/29/2016	3.750	14,200,829	0	0	0	0	0	20,600,000	10/13/2016
126855		CINCINNATI	OH		09/01/2017	3.850	20,945,255	0	0	0	0	0	40,045,000	09/30/2021
126856	CF	DUBLIN	OH		09/28/2017	4.790	16,851,286	0	0	0	0	0	24,300,000	08/23/2017
126858	CF	CHAMPLIN	MN		03/21/2018	4.590	4,059,412	0	0	0	0	0	8,000,000	12/07/2017
126859		CINCINNATI	OH		06/01/2018	6.922	64,390,000	0	0	0	0	0	320,000,000	10/19/2017
126860		CINCINNATI	OH		06/01/2018	6.922	12,101,822	0	0	0	0	0	320,000,000	10/19/2017
126861	CF	HOUSTON	TX		07/23/2018	4.750	6,328,621	0	0	0	0	0	10,600,000	06/08/2018
126862	CF	HOUSTON	TX		07/23/2018	4.750	4,520,443	0	0	0	0	0	7,980,000	06/08/2018
126864	CF	PLANO	TX		07/23/2018	4.750	4,689,566	0	0	0	0	0	7,860,000	06/12/2018
126865	CF	HUNTINGTON	WV		10/22/2018	5.050	7,308,055	0	0	0	0	0	13,480,000	08/14/2018
126866	CF	CINCINNATI	OH		11/29/2018	4.580	17,414,026	0	0	0	0	0	50,360,000	09/27/2018
126867		CINCINNATI	OH		08/05/2020	5.080	9,668,700	0	0	0	0	0	50,360,000	09/27/2018
126868	CF	MIAMI	FL		05/30/2019	4.340	15,868,684	0	0	0	0	0	26,400,000	04/08/2019
126869	CF	AVON	IN		10/01/2019	3.850	26,715,926	0	0	0	0	0	34,700,000	08/27/2019
126870	CF	RIVER EDGE	NJ		11/22/2019	3.400	17,500,000	0	0	0	0	0	28,400,000	10/15/2019
126871	CF	CENTERVILLE	OH		06/15/2020	3.625	34,220,000	0	0	0	0	0	52,500,000	04/02/2020
126872	CF	AKRON	OH		11/24/2020	3.800	11,900,000	0	0	0	0	0	18,400,000	10/17/2020
126873	CF	CARMEL	IN		12/10/2020	3.400	10,204,834	0	0	0	0	0	18,000,000	11/24/2020
126874		HOOVER	AL		03/10/2021	3.680	12,386,971	0	0	0	0	0	18,300,000	12/21/2020
126876	CF	BAYTOWN	TX		07/12/2021	4.750	4,399,859	0	0	0	0	0	6,700,000	05/12/2021
126877	CF	WEST PALM BEACH	FL		08/26/2021	3.350	10,700,000	0	0	0	0	0	20,100,000	08/10/2021
126878		PLAINFIELD	IN		09/02/2021	3.600	13,000,000	0	0	0	0	0	20,600,000	07/19/2021
126879	CF	LANGHORNE	PA		09/17/2021	3.600	12,300,000	0	0	0	0	0	18,600,000	08/06/2021
126880		DESTIN	FL		12/20/2021	3.625	12,500,000	0	0	0	0	0	18,200,000	08/19/2021
126881		KISSIMMEE	FL		03/03/2022	3.700	10,305,705	0	0	0	0	0	19,300,000	12/28/2021
126882	CF	EL PASO	TX		04/29/2022	3.750	16,500,000	0	0	0	0	0	28,200,000	03/21/2022
126883	CF	NAPERVILLE	IL		05/13/2022	4.580	16,400,000	0	0	0	0	0	24,000,000	04/20/2022
126884	CF	CHESTERFIELD TWP.	MI		08/11/2022	4.800	18,000,000	0	0	0	0	0	27,100,000	06/08/2022
0599999. Mortgages in good standing - Commercial mortgages-all other							504,571,435	0	0	0	0	0	1,411,840,000	XXX
0899999. Total Mortgages in good standing							504,571,435	0	0	0	0	0	1,411,840,000	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							504,571,435	0	0	0	0	0	1,411,840,000	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
126875	SAN DIEGO	CA		05/03/2021	4.430	0	1,277,360	37,300,000
126881	KISSIMMEE	FL		03/03/2022	3.700	10,500,000	0	19,300,000
126882	EL PASO	TX		04/29/2022	3.750	16,500,000	0	28,200,000
126883	NAPERVILLE	IL		05/13/2022	4.580	16,400,000	0	24,000,000
126884	CHESTERFIELD TWP.	MI		08/11/2022	4.800	18,000,000	0	27,100,000
0599999. Mortgages in good standing - Commercial mortgages-all other						61,400,000	1,277,360	135,900,000
0899999. Total Mortgages in good standing						61,400,000	1,277,360	135,900,000
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						61,400,000	1,277,360	135,900,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
126839	CHARLESTON	SC		03/31/2011	01/11/2022	3,369,006	0	0	0	0	0	0	3,369,006	3,369,006	0	0	0
126848	SALT LAKE CITY	UT		03/18/2015	08/08/2022	31,422,247	0	0	0	0	0	0	30,956,645	30,956,645	0	0	0
126875	SAN DIEGO	CA		05/03/2021	06/08/2022	22,370,484	0	0	0	0	0	0	23,647,844	23,647,844	0	0	0
0199999. Mortgages closed by repayment						57,161,737	0	0	0	0	0	0	57,973,495	57,973,495	0	0	0
126845	CINCINNATI	OH		07/24/2013		15,793,499	0	0	0	0	0	0	403,705	403,705	0	0	0
126847	CINCINNATI	OH		09/18/2014		18,227,006	0	0	0	0	0	0	411,183	411,183	0	0	0
126848	SALT LAKE CITY	UT		03/18/2015		31,422,247	0	0	0	0	0	0	465,602	465,602	0	0	0
126849	CELEBRATION	FL		04/30/2015		15,454,356	0	0	0	0	0	0	518,758	518,758	0	0	0
126850	CINCINNATI	OH		07/22/2016		7,724,745	0	0	0	0	0	0	0	0	0	0	0
126851	CINCINNATI	OH		08/02/2016		4,200,000	0	0	0	0	0	0	0	0	0	0	0
126852	SEGUIN	TX		08/24/2016		10,195,234	0	0	0	0	0	0	418,032	418,032	0	0	0
126853	COLUMBUS	OH		10/26/2016		9,544,328	0	0	0	0	0	0	196,050	196,050	0	0	0
126854	MASON	OH		11/29/2016		14,517,663	0	0	0	0	0	0	316,834	316,834	0	0	0
126855	CINCINNATI	OH		09/01/2017		20,945,255	0	0	0	0	0	0	0	0	0	0	0
126856	DUBLIN	OH		09/28/2017		17,143,294	0	0	0	0	0	0	292,009	292,009	0	0	0
126858	CHAMPLIN	MN		03/21/2018		4,359,651	0	0	0	0	0	0	300,240	300,240	0	0	0
126859	CINCINNATI	OH		06/01/2018		66,552,286	0	0	0	0	0	0	2,162,286	2,162,286	0	0	0
126860	CINCINNATI	OH		06/01/2018		12,504,500	0	0	0	0	0	0	402,678	402,678	0	0	0
126861	HOUSTON	TX		07/23/2018		6,504,740	0	0	0	0	0	0	176,119	176,119	0	0	0
126862	HOUSTON	TX		07/23/2018		4,646,243	0	0	0	0	0	0	125,800	125,800	0	0	0
126864	PLANO	TX		07/23/2018		4,820,072	0	0	0	0	0	0	130,506	130,506	0	0	0
126865	HUNTINGTON	WV		10/22/2018		7,583,523	0	0	0	0	0	0	275,467	275,467	0	0	0
126866	CINCINNATI	OH		11/29/2018		17,713,708	0	0	0	0	0	0	299,683	299,683	0	0	0
126867	CINCINNATI	OH		08/05/2020		9,823,308	0	0	0	0	0	0	154,609	154,609	0	0	0
126868	MIAMI	FL		05/30/2019		16,000,000	0	0	0	0	0	0	131,316	131,316	0	0	0
126869	AVON	IN		10/01/2019		26,800,000	0	0	0	0	0	0	84,074	84,074	0	0	0
126870	RIVER EDGE	NJ		11/22/2019		17,500,000	0	0	0	0	0	0	0	0	0	0	0
126871	CENTERVILLE	OH		06/15/2020		34,220,000	0	0	0	0	0	0	0	0	0	0	0
126872	AKRON	OH		11/24/2020		11,900,000	0	0	0	0	0	0	0	0	0	0	0
126873	CARMEL	IN		12/10/2020		10,609,166	0	0	0	0	0	0	404,332	404,332	0	0	0
126874	HOOVER	AL		03/10/2021		12,632,027	0	0	0	0	0	0	245,057	245,057	0	0	0
126876	BAYTOWN	TX		07/12/2021		4,498,232	0	0	0	0	0	0	98,373	98,373	0	0	0
126877	WEST PALM BEACH	FL		08/26/2021		10,700,000	0	0	0	0	0	0	0	0	0	0	0
126878	PLAINFIELD	IN		09/02/2021		13,000,000	0	0	0	0	0	0	0	0	0	0	0
126879	LANGHORNE	PA		09/17/2021		12,300,000	0	0	0	0	0	0	0	0	0	0	0
126880	DESTIN	FL		12/20/2021		12,500,000	0	0	0	0	0	0	0	0	0	0	0
126881	KISSIMMEE	FL		03/03/2022		0	0	0	0	0	0	0	194,295	194,295	0	0	0
0299999. Mortgages with partial repayments						482,335,083	0	0	0	0	0	0	8,207,008	8,207,008	0	0	0
0599999 - Totals						539,496,820	0	0	0	0	0	0	66,180,503	66,180,503	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
34920#-10-2	FORT WASHINGTON HIGH YIELD INV LLC		CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	4.A	04/30/2000		75,549,882	108,163,143	108,163,143	(12,172,945)							31.860
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated									75,549,882	108,163,143	108,163,143	(12,172,945)	0	0	0	0	0	0	XXX
000000-00-0	WATERFALL VICTORIA FUND LTD		NEW YORK	NY	WATERFALL VICTORIA FUND LTD		02/01/2022		15,000,000	15,090,814	15,090,814	90,814							3.620
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									15,000,000	15,090,814	15,090,814	90,814	0	0	0	0	0	0	XXX
000000-00-0	MPC NC 2017 Energy LP		Atlanta	GA	MPC NC 2017 Energy LP		07/31/2017		26,554	26,600	26,600	46							0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated									26,554	26,600	26,600	46	0	0	0	0	0	0	XXX
401378-AA-2	GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30				GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30	1.D	01/01/2015		17,798,235	15,835,826	17,130,374		(97,871)				1,063,106		
401378-AB-0	GUARDIAN LIFE INSURANCE 4 7/8% Due 6/19/2064 JD19				GUARDIAN LIFE INSURANCE 4 7/8% Due 6/19/2064 JD19	1.D	01/01/2015		1,993,300	1,694,582	1,993,598		47				97,500		
575767-AM-0	MASS MUTUAL LIFE INS CO MASSACHUSETTS MUT 5.077% Due 2/15/2069 FA15				MASS MUTUAL LIFE INS CO MASSACHUSETTS MUT 5.077% Due 2/15/2069 FA15	1.D	05/01/2021		14,647,680	11,402,197	14,636,584		(11,096)				660,010		
638671-AJ-6	NATIONWIDE MUTUAL INS Flt % Due 12/15/2024 MJSD15				NATIONWIDE MUTUAL INS Flt % Due 12/15/2024 MJSD15	1.G	01/01/2009		500,000	498,971	500,000						19,416		
64952G-AE-8	NEW YORK LIFE 5 7/8% Due 5/15/2033 MN15				NEW YORK LIFE 5 7/8% Due 5/15/2033 MN15	1.C	01/01/2015		1,179,540	1,549,008	1,292,446		12,574				88,125		
64952G-AF-5	NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15				NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15	1.C	01/01/2015		13,029,552	12,408,066	12,582,773		(50,529)				752,153		
668131-AA-3	NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30				NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30	1.C	01/01/2015		12,254,605	11,893,644	12,112,658		(16,027)				705,733		
878091-BC-0	TIAA 6.85% Due 12/16/2039 JD16				TIAA 6.85% Due 12/16/2039 JD16	1.D	01/01/2011		15,912,802	15,970,176	15,601,726		(37,446)				995,100		
878091-BD-8	TIAA 4.9% Due 9/15/2044 MS15				TIAA 4.9% Due 9/15/2044 MS15	1.D	09/15/2014		2,997,210	2,744,561	2,997,403		60				147,000		
2799999. Surplus Debentures, etc - Unaffiliated									80,312,924	73,997,031	78,847,562	0	(200,288)	0	0	0	4,528,143	0	XXX
000000-00-0	'BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XXVI, LP		VARIOUS	MA	WEST CEDAR XXVI, LLC		12/23/2003		0	69,041	0	0						0	5.130
000000-00-0	'BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XXVIII, LP		VARIOUS	MA	WEST CEDAR XXVIII, LLC		12/20/2004		99,492	121,331	99,492	(72,308)						0	6.350
000000-00-0	'RAYMOND JAMES TAX CREDIT FUND 36, LLC		VARIOUS	FL	RJTCF36		08/20/2010		371,541	488,280	371,541	6,196						0	5.000
000000-00-0	'RAYMOND JAMES TAX CREDIT FUND 46, LLC		VARIOUS	FL	RJTCF46		09/30/2020		1,673,473	23,561,133	23,343,281	(1,971,219)						21,669,808	9.000
000000-00-0	'RAYMOND JAMES TAX CREDIT FUND 48, LLC		VARIOUS	FL	RJTCF48		09/23/2021		797,467	30,095,101	29,286,467	(618,891)						28,489,000	23.080
000000-00-0	'CINNAIRE FUND FOR HOUSING LP 31		VARIOUS	MI	CFH FUND 31		08/16/2016		10,794,587	11,439,962	11,532,089	(2,044,930)						737,502	16.700
000000-00-0	R4 HOUSING PARTNERS XVI LP		VARIOUS	NY	R4 CAPITAL		07/21/2021		805,666	29,017,051	28,526,031	(1,232,857)						27,720,365	10.630
000000-00-0	ALLIANT TAX CREDIT FUND 107, LTD		VARIOUS	CA	ALLIANT ASSET MGNT CO		07/27/2021		13,122	28,709,629	28,581,193	(1,294,870)						28,568,071	20.000
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS LV LP		VARIOUS	MA	BCCTC ASSOC XLIX LLC		09/10/2021		587,810	14,297,836	14,490,051	(506,874)						13,902,241	7.280
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									15,143,158	137,799,364	136,230,145	(7,735,753)	0	0	0	0	0	121,086,987	XXX
6099999. Total - Unaffiliated									110,482,636	226,913,809	230,195,121	(7,644,893)	(200,288)	0	0	0	4,528,143	121,086,987	XXX
6199999. Total - Affiliated									75,549,882	108,163,143	108,163,143	(12,172,945)	0	0	0	0	0	0	XXX
6299999 - Totals									186,032,518	335,076,952	338,358,264	(19,817,838)	(200,288)	0	0	0	4,528,143	121,086,987	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number												
1A	1A ...$ 0	1B ..$ 0	1C ..$ 25,987,877	1D ..$ 52,359,685	1E ..$ 0	1F ..$ 0	1G ..$ 500,000					
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0									
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0									
1D	4A ...$ 108,163,143	4B ..$ 0	4C ..$ 0									
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0									
1F	6 .....$ 0											

E07

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	WATERFALL VICTORIA FUND LTD	NEW YORK	NY	WATERFALL VICTORIA FUND LTD	02/01/2022		5,000,000	10,000,000		3.620
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							5,000,000	10,000,000	0	XXX
575767-AM-0	MASS MUTUAL LIFE INS CO MASSACHUSETTS MUT 5.077% Due 2/15/2069 FA15			MASS MUTUAL LIFE INS CO MASSACHUSETTS MUT 5.077% Due 2/15/2069 FA15	05/01/2021			9,647,680		
2799999. Surplus Debentures, etc - Unaffiliated							0	9,647,680	0	XXX
6099999. Total - Unaffiliated							5,000,000	19,647,680	0	XXX
6199999. Total - Affiliated							0	0	0	XXX
6299999 - Totals							5,000,000	19,647,680	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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
000000-00-0	LEXINGTON CAPITAL II LP	WILMINGTON	DE	LEXINGTON CAPITAL II LP	04/08/1998	05/10/2022	591	(591)				(591)						0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							591	(591)	0	0	0	(591)	0	0	0	0	0	0	0
6099999. Total - Unaffiliated							591	(591)	0	0	0	(591)	0	0	0	0	0	0	0
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							591	(591)	0	0	0	(591)	0	0	0	0	0	0	0

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
690353-5H-6	DFC AGENCY DEBENTURES				1.A	1,377,600	100.0000	1,377,600	1,377,600	1,377,600	0	0	0	0	4.230	2.898	JAJO	11,467	9,134	09/01/2022	04/20/2035
690353-C9-6	DFC				1.A	3,064,151	100.0000	3,064,151	3,064,151	3,064,151	0	0	0	0	4.230	0.043	JAJO	26,004	30,092	11/27/2015	01/15/2030
690353-M8-7	DFC				1.A	2,391,667	100.0000	2,391,667	2,391,667	2,391,667	0	0	0	0	4.240	1.027	FMAN	12,891	31,390	01/15/2020	02/15/2028
690353-X5-1	DFC AGENCY DEBENTURES				1.A	1,687,500	100.0000	1,687,500	1,687,500	1,687,500	0	0	0	0	4.300	1.016	FMAN	9,387	22,148	10/29/2020	08/15/2029
90376P-AB-7	INT DEV FIN CORP				1.A	4,132,800	100.0000	4,132,800	4,132,800	4,132,800	0	0	0	0	4.350	1.532	JAJO	34,359	42,112	01/13/2020	04/20/2035
912810-FT-0	U S TREASURY				1.A	857,620	106.7500	944,738	885,000	868,140	0	909	0	0	4.500	4.696	FA	15,043	39,825	12/21/2006	02/15/2036
912828-3W-8	U S TREASURY		SD		1.A	2,926,845	94.0160	2,740,555	2,915,000	2,922,079	0	(1,281)	0	0	2.750	2.699	FA	30,279	80,163	03/04/2019	02/15/2028
91282C-AJ-0	US TREASURY		SD		1.A	568,661	89.9450	514,487	572,000	569,529	0	449	0	0	0.250	0.409	FA	490	978	10/18/2022	08/31/2025
91282C-AM-3	US TREASURY		SD		1.A	439,876	89.7810	396,833	442,000	440,825	0	425	0	0	0.250	0.347	MS	282	553	10/07/2020	09/30/2025
91282C-CP-4	US TREASURY NOTES		SD		1.A	646,242	88.3440	574,234	650,000	647,269	0	749	0	0	0.625	0.744	JJ	1,700	2,031	08/16/2021	07/31/2026
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						18,092,962	XXX	17,824,565	18,117,718	18,101,560	0	1,251	0	0	XXX	XXX	XXX	141,902	258,426	XXX	XXX
36203C-E4-0	GNMA GN 344955			4	1.A	188	99.9450	196	196	199	0	5	0	0	7.500	1.450	MON	1	15	09/14/1994	08/15/2023
36206M-ZZ-3	GNMA 30 YR GN 415760			4	1.A	2,421	100.1450	2,456	2,453	2,640	0	202	0	0	7.500	1.522	MON	15	184	04/09/1996	11/15/2025
36209B-DX-3	GNMA 30 YR GN 466418			4	1.A	28,803	101.6220	28,864	28,404	30,748	0	2,186	0	0	6.500	3.124	MON	154	1,846	10/15/1998	12/15/2028
36209C-6Y-7	GNMA 30 YR GN 468087			4	1.A	15,504	101.7790	15,556	15,284	16,760	0	1,395	0	0	7.000	2.823	MON	89	1,070	06/26/1998	07/15/2028
36209D-JJ-4	GNMA 30 YR GN 468365			4	1.A	3,301	101.2700	3,344	3,302	3,534	0	236	0	0	6.500	3.744	MON	18	215	04/14/1999	05/15/2029
36209V-NQ-3	GNMA GN 482899			4	1.A	489	100.0070	489	489	525	0	37	0	0	6.500	3.495	MON	3	32	04/14/1999	01/15/2029
36210K-VU-6	GNMA 30 YR GN 494827			4	1.A	35,034	106.0900	37,331	35,188	37,773	0	2,721	0	0	8.000	5.171	MON	235	2,815	02/07/2000	03/15/2030
36210Y-DP-7	GNMA 30 YR GN 506010			4	1.A	18,046	100.6760	18,151	18,029	19,544	0	1,529	0	0	7.500	4.189	MON	113	1,352	09/13/1999	10/15/2029
36211B-LY-8	GNMA 30 YR GN 508043			4	1.A	9,507	102.3300	10,065	9,836	10,227	0	577	0	0	6.500	4.912	MON	53	639	06/04/1999	06/15/2029
36230U-YL-7	G2 G2 759715		CF	4	1.A	14,883	99.6240	14,085	14,138	14,097	0	(196)	0	0	4.700	3.040	MON	55	648	12/01/2022	10/20/2061
36297E-ZY-4	G2 G2 710059		CF	4	1.A	42,119	98.2670	40,597	41,313	41,376	0	(167)	0	0	4.500	4.045	MON	155	1,822	12/01/2022	11/20/2060
38373R-6H-7	GNMA - CMO 2001-60 ZL			4	1.A	97,490	104.6520	103,368	98,773	98,060	0	28	0	0	6.500	6.753	MON	535	6,420	07/26/2002	12/20/2031
38373S-RX-7	GNMA - CMO 2003-21 PG		CF	4	1.A	541,595	102.4500	554,864	541,595	541,595	0	0	0	0	5.500	5.535	MON	2,482	29,788	04/04/2003	03/20/2033
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						809,380	XXX	829,366	809,000	817,078	0	8,553	0	0	XXX	XXX	XXX	3,908	46,846	XXX	XXX
38373V-N8-9	GNMA - CMO 2002-81 Z			4	1.A	232,959	99.8450	235,057	235,423	234,230	0	(562)	0	0	6.112	0.093	MON	1,199	14,389	11/29/2002	09/16/2042
38373Y-6Z-2	GNMA - CMO 2003-16 Z			4	1.A	388,943	99.0600	399,244	403,032	398,277	0	(29,045)	0	0	5.681	0.309	MON	1,908	22,908	02/04/2003	02/16/2044
38378B-TK-5	GNR 2012-53 IO			4	1.A	7,444	2.3150	2,182	0	661	0	(85)	0	0	0.968	45.086	MON	76	1,007	05/01/2012	03/16/2047
38378K-DQ-9	GNR 2013-46 IO			4	1.A	54,263	0.3520	2,181	0	872	0	(4,497)	0	0	0.870	93.732	MON	450	11,530	03/22/2013	08/16/2042
0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						683,609	XXX	638,664	638,455	634,040	0	(34,189)	0	0	XXX	XXX	XXX	3,633	49,834	XXX	XXX
0109999999. Total - U.S. Government Bonds						19,585,951	XXX	19,292,595	19,565,173	19,552,678	0	(24,385)	0	0	XXX	XXX	XXX	149,443	355,106	XXX	XXX
748148-QR-7	PROV OF QUEBEC		A		1.D FE	370,040	117.3760	318,090	271,000	321,150	0	(6,332)	0	0	7.500	4.293	MS	5,985	20,325	11/14/2013	09/15/2029
000000-00-0	OMAN SOVEREIGN SUKUK SOVEREIGN		D		3.C FE	196,750	98.1870	196,374	200,000	196,889	0	139	0	0	4.397	5.551	JD	733	0	12/02/2022	06/01/2024
000000-00-0	REPUBLIC OF SERBIA SOVEREIGN		D		3.A FE	365,500	72.0350	360,173	500,000	369,330	0	3,830	0	0	2.125	6.381	JD	885	5,313	09/08/2022	12/01/2030
000000-00-0	ROMANIA SOVEREIGN		D		2.C FE	408,750	93.4520	467,262	500,000	409,692	0	942	0	0	6.000	8.504	MN	3,000	15,000	10/17/2022	05/25/2034
03846J-W4-8	ARAB REPUBLIC OF EGYPT SOVEREIGN		D		4.B FE	5,293,750	81.3070	4,065,341	5,000,000	5,227,824	0	(37,427)	0	0	6.588	5.555	FA	118,950	329,400	03/11/2021	02/21/2028
03846J-W5-5	ARAB REPUBLIC OF EGYPT SOVEREIGN		D		4.B FE	377,400	63.1530	252,611	400,000	377,818	0	251	0	0	7.903	8.436	FA	11,415	31,612	03/31/2021	02/21/2048
03846J-X5-4	ARAB REPUBLIC OF EGYPT SOVEREIGN		D		4.B FE	506,000	74.0460	592,371	800,000	512,155	0	6,155	0	0	7.625	14.835	MN	5,422	30,500	07/21/2022	05/29/2032
05675M-2D-5	KINGDOM OF BAHRAIN SOVEREIGN		D		4.A FE	390,000	88.3120	353,250	400,000	391,118	0	664	0	0	5.450	5.750	MS	6,358	21,800	03/23/2021	09/16/2032
059626-AC-5	BANCO NACIONAL DE PANAMA		D	1	2.B FE	1,875,000	80.1850	1,603,697	2,000,000	1,895,725	0	11,876	0	0	2.500	3.279	FA	19,444	50,000	03/23/2021	08/11/2030
085209-AD-6	GOVT OF BERMUDA SOVEREIGN		D	1	1.F FE	5,206,610	96.2040	5,154,636	5,358,000	5,288,795	0	15,246	0	0	3.717	4.063	JJ	86,301	199,157	02/01/2017	01/25/2027
168863-DP-0	REPUBLIC OF CHILE SOVEREIGN		LS	2	1.F FE	1,011,500	83.0670	830,673	1,000,000	1,009,564	0	(1,108)	0	0	2.450	2.315	JJ	10,276	24,500	03/23/2021	01/31/2031
168863-DQ-8	REPUBLIC OF CHILE SOVEREIGN		D	2	1.F FE	4,917,440	62.4020	3,120,085	5,000,000	4,919,245	0	1,035	0	0	3.100	3.172	JJ	68,458	155,000	03/23/2021	01/22/2061

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
168863-DV-7	REPUBLIC OF CHILE SOVEREIGN		D	1	1.F FE	4,496,940	85.5110	3,847,974	4,500,000	4,497,039	0	99	0	0	3.500	3.507	JJ	66,063	78,750	01/27/2022	01/31/2034
195325-CU-7	COLOMBIA, REPUBLIC OF SOVEREIGN		D	1	3.A FE	2,420,000	68.5830	1,371,655	2,000,000	2,389,079	0	(11,330)	0	0	5.000	3.712	JD	4,444	100,000	02/28/2020	06/15/2045
195325-DP-7	COLOMBIA, REPUBLIC OF SOVRGN		D	1	3.A FE	828,375	86.4800	648,601	750,000	811,970	0	(9,378)	0	0	4.500	3.015	MS	9,938	33,750	03/23/2021	03/15/2029
195325-EF-8	COLOMBIA, REPUBLIC OF SOVEREIGN		D	1	3.A FE	495,750	100.3150	501,577	500,000	495,723	0	(27)	0	0	8.000	8.125	AO	2,667	0	11/28/2022	04/20/2033
25714P-EE-4	DOMINICAN REPUBLIC SOVEREIGN		D	1	3.C FE	483,750	73.4600	367,300	500,000	483,962	0	113	0	0	5.875	6.094	JJ	12,321	29,375	03/25/2021	01/30/2060
25714P-EF-1	DOMINICAN REPUBLIC SOVEREIGN		D	1	3.C FE	766,875	83.2060	624,043	750,000	764,786	0	(1,184)	0	0	4.875	4.620	MS	9,953	36,563	03/25/2021	09/23/2032
25714P-EG-9	DOMINICAN REPUBLIC SOVEREIGN		D	1	3.C FE	5,021,000	77.2760	3,863,811	5,000,000	5,019,728	0	(652)	0	0	5.300	5.266	JJ	117,778	265,000	01/14/2021	01/21/2041
374422-AH-6	REPUBLIC OF GHANA SOVEREIGN		D		6. FE	69,297	34.3930	68,786	200,000	68,786	(510)	72	122,858	0	8.627	9.018	JD	0	17,254	03/24/2021	06/16/2049
37443G-AG-6	REPUBLIC OF GHANA SOVEREIGN		D		6. FE	113,896	38.0570	114,170	300,000	113,896	0	(291)	187,103	0	6.375	6.252	FA	0	19,125	03/24/2021	02/11/2027
418097-AK-7	HASHEMITE KINGDOM OF JOR SOVEREIGN		D		4.A FE	312,000	95.6760	287,027	300,000	307,304	0	(2,711)	0	0	4.950	3.924	JJ	7,178	14,850	03/24/2021	07/07/2025
455780-CE-4	REPUBLIC OF INDONESIA SOVEREIGN		D		2.B FE	1,983,320	86.1880	1,723,769	2,000,000	1,984,895	0	326	0	0	4.350	4.400	JJ	41,083	87,000	12/04/2017	01/11/2048
455780-DP-8	REPUBLIC OF INDONESIA SOVEREIGN		D	2	2.B FE	197,094	98.9280	197,856	200,000	197,086	0	(8)	0	0	5.450	5.550	MS	3,058	0	09/06/2022	09/20/2052
46513J-XN-6	STATE OF ISRAEL SOVEREIGN		D		1.E FE	4,335,000	76.5670	3,062,664	4,000,000	4,320,115	0	(7,660)	0	0	3.375	2.944	JJ	62,250	135,000	01/11/2021	01/15/2050
617726-AG-9	KINGDOM OF MOROCCO SOVEREIGN		D		3.A FE	682,000	85.6640	685,314	800,000	683,553	0	1,553	0	0	5.500	6.849	JD	2,538	44,000	06/01/2022	12/11/2042
636203-AA-9	NATIONAL GAS CO		D	1	3.B FE	5,805,670	91.9730	5,518,351	6,000,000	5,870,301	0	6,150	0	0	6.050	6.293	JJ	167,383	363,000	09/21/2006	01/15/2036
682051-AF-4	OMAN GOV INTERNTL BOND SOV		D		3.B FE	360,750	91.1760	364,705	400,000	360,977	0	167	0	0	6.500	7.358	MS	8,161	13,000	11/08/2022	03/08/2047
698299-BH-6	REPUBLIC OF PANAMA SOVEREIGN		D	1	2.B FE	5,005,000	75.5710	3,778,533	5,000,000	5,004,315	0	(88)	0	0	4.500	4.494	AO	46,875	225,000	04/10/2018	04/16/2050
698299-BR-4	REPUBLIC OF PANAMA SOVEREIGN		D	1	2.B FE	5,000,000	81.3170	4,065,827	5,000,000	5,000,000	0	0	0	0	3.298	3.298	JJ	74,205	82,450	01/11/2022	01/19/2033
715638-DT-6	REPUBLIC OF PERU SOVEREIGN	LS	D	1	2.B FE	9,660,900	71.4110	7,141,136	10,000,000	9,672,037	0	6,469	0	0	3.550	3.739	MS	109,458	355,000	03/03/2021	03/10/2051
71567P-AP-5	PERUSAHAAN PENERBIT SBSN SOVEREIGN	LS	D		2.B FE	4,000,000	87.8230	3,512,901	4,000,000	4,000,000	0	0	0	0	2.800	2.800	JD	2,489	112,000	06/16/2020	06/23/2030
74727P-BA-8	State of Qatar SOVEREIGN		D	1	1.D FE	4,982,450	98.3400	4,916,978	5,000,000	4,988,061	0	1,629	0	0	4.000	4.043	MS	59,444	200,000	03/06/2019	03/14/2029
760942-BD-3	REPUBLICA ORIENT URUGUAY SOVEREIGN		D		2.B FE	6,181,260	95.8570	5,751,428	6,000,000	6,177,357	0	(3,011)	0	0	4.975	4.782	AO	58,871	298,500	03/24/2021	04/20/2055
77586R-AJ-9	ROMANIA SOVEREIGN		D		2.C FE	592,500	66.3780	398,265	600,000	592,736	0	136	0	0	4.000	4.072	FA	9,133	24,000	03/23/2021	02/14/2051
77586R-AN-0	ROMANIA SOVEREIGN		D		2.C FE	997,640	96.1280	961,280	1,000,000	997,811	0	171	0	0	5.250	5.300	MN	5,250	26,250	05/18/2022	11/25/2027
80413T-AW-9	SAUDI ARABIA SOVEREIGN		D		1.F FE	937,000	71.5480	715,477	1,000,000	938,265	0	721	0	0	3.450	3.756	FA	14,279	34,500	03/24/2021	02/02/2061
836205-BB-9	REPUBLIC OF SOUTH AFRICA SOVEREIGN		D		3.C FE	468,125	73.4170	367,085	500,000	468,841	0	445	0	0	5.750	6.231	MS	7,267	28,750	03/24/2021	09/30/2049
900123-CB-4	REPUBLIC OF TURKEY SOVEREIGN		D		4.C FE	450,000	65.1680	391,009	600,000	455,311	0	3,108	0	0	4.875	7.143	AO	6,094	29,250	03/23/2021	04/16/2043
903724-BY-7	UKRAINE SOVEREIGN		D		6. FE	215,515	19.2810	231,374	1,200,000	215,515	0	(670)	1,006,087	0	7.253	1.366	MS	0	43,518	03/24/2021	03/15/2035
91086Q-BB-3	UNITED MEXICAN STATES		D	1	2.B FE	2,876,250	80.7790	2,423,355	3,000,000	2,893,721	0	2,759	0	0	4.750	5.023	MS	44,729	142,500	07/29/2015	03/08/2044
91087B-AB-6	UNITED MEXICAN STATES		D	1	2.B FE	997,350	74.9650	749,648	1,000,000	997,617	0	55	0	0	4.350	4.366	JJ	20,058	43,500	08/08/2016	01/15/2047
91087B-AN-0	UNITED MEXICAN STATES SOVEREIGN		D	1	2.B FE	522,000	63.5230	476,419	750,000	522,987	0	987	0	0	3.771	5.728	MN	2,907	28,283	05/13/2022	05/24/2061
91087B-AQ-3	UNITED MEXICAN STATES SOVEREIGN		D	1	2.B FE	4,195,666	77.3190	3,372,637	4,362,000	4,195,702	0	292	0	0	4.280	4.572	FA	71,047	143,894	12/14/2022	08/14/2041
918220-2B-2	REPUBLIC OF UZBEKISTAN SOVEREIGN		D		3.C FE	425,500	97.6800	390,721	400,000	410,189	0	(8,747)	0	0	4.750	2.460	FA	6,914	19,000	03/23/2021	02/20/2024
V342A3-BX-1	REPUBLIC OF NIGERIA SOVEREIGN		D		4.C FE	654,800	80.5970	644,780	800,000	657,329	0	2,529	0	0	6.500	11.333	MN	4,767	26,000	11/16/2022	11/28/2027
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						97,452,413	XXX	80,851,019	99,841,000	97,476,299	(510)	(22,705)	1,316,048	0	XXX	XXX	XXX	1,395,829	3,981,669	XXX	XXX
0309999999. Total - All Other Government Bonds						97,452,413	XXX	80,851,019	99,841,000	97,476,299	(510)	(22,705)	1,316,048	0	XXX	XXX	XXX	1,395,829	3,981,669	XXX	XXX
13063C-XP-0	CALIFORNIA ST	CF		2	1.C FE	2,980,000	101.3670	3,020,723	2,980,000	2,980,000	0	0	0	0	3.875	3.875	JD	9,623	115,475	10/09/2015	12/01/2030
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						2,980,000	XXX	3,020,723	2,980,000	2,980,000	0	0	0	0	XXX	XXX	XXX	9,623	115,475	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						2,980,000	XXX	3,020,723	2,980,000	2,980,000	0	0	0	0	XXX	XXX	XXX	9,623	115,475	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
249174-JZ-7	DENVER CO CITY & CO SD-QSCV				1.B FE	5,000,000	103.2010	5,160,050	5,000,000	5,000,000	0	0	0	0	1.390	1.390	JD	5,792	69,500	10/02/2009	12/01/2024
63607V-AC-0	NFAGEN GENERAL			2	2.B FE	2,930,000	68.8800	2,018,183	2,930,000	2,930,000	0	0	0	0	3.176	3.189	FMAN	15,509	0	12/04/2020	01/01/2036
68587F-BL-7	OREGON EDU DISTS FULL FAITH & GENERAL OBLIGATION			2	1.C FE	4,000,000	71.0530	2,842,108	4,000,000	4,000,000	0	0	0	0	2.895	2.895	JD	322	157,938	07/23/2021	06/30/2040
915137-5R-0	UNIVERSITY OF TEXAS				1.A FE	1,856,440	98.6050	1,972,093	2,000,000	1,895,211	0	4,214	0	0	4.794	5.290	FA	36,221	95,880	11/09/2010	08/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						13,786,440	XXX	11,992,434	13,930,000	13,825,211	0	4,214	0	0	XXX	XXX	XXX	57,844	323,318	XXX	XXX
3128MT-PK-8	FGCI FG H01326		4	1.A		104,929	101.5910	107,143	105,465	104,999	0	16	0	0	5.500	5.626	MON	483	5,800	08/05/2005	08/01/2035
3128PP-MF-7	FGLMC J10358	CF	4	1.A		5,914	98.9750	5,742	5,802	5,816	0	(19)	0	0	4.500	3.922	MON	22	261	08/06/2009	07/01/2024
3128PQ-QX-2	FGLMC J11370	CF	4	1.A		55,707	98.4870	53,653	54,478	54,808	0	(90)	0	0	4.000	3.157	MON	182	2,179	12/10/2009	12/01/2024
3128PR-LS-6	FG FG J12137		4	1.A		22,124	98.7070	21,036	21,311	21,562	0	(86)	0	0	4.500	3.171	MON	80	959	04/29/2010	05/01/2025
3128PR-V8-9	FG FG J12439	CF	4	1.A		45,487	98.6910	42,226	42,786	43,851	0	(126)	0	0	4.500	1.949	MON	160	1,925	10/31/2011	06/01/2025
3128PR-YD-5	FG FG J12508	CF	4	1.A		50,956	98.6460	47,282	47,931	49,016	0	(272)	0	0	4.500	2.225	MON	180	2,157	10/31/2011	07/01/2025
3132J2-2X-0	FG FG K90790	CF	4	1.A		631,856	93.9170	604,376	643,520	635,080	0	807	0	0	3.000	3.327	MON	1,609	19,306	08/15/2013	07/01/2033
31339D-A6-5	FHR FHR 2417 ZX		4	1.A		309,207	109.4510	309,473	282,749	293,768	0	(628)	0	0	8.500	7.023	MON	2,003	24,034	02/12/2002	01/15/2032
3136A3-EE-7	FNR 2011-143 PZ	CF	4	1.A		4,542,058	98.7510	4,103,379	4,155,291	4,337,754	0	20,190	0	0	4.500	3.605	MON	15,582	184,394	09/01/2022	01/25/2042
3136A5-3Z-7	FNR 2012-51 TP	CF	4	1.A		5,291,268	97.6530	4,831,875	4,948,000	5,020,143	0	(20,090)	0	0	3.500	2.868	MON	14,432	173,180	05/31/2012	03/25/2041
3136A9-P8-5	FNR 2012-120 AH	CF	4	1.A		199,469	96.0030	193,921	201,994	200,860	0	(1)	0	0	2.500	2.780	MON	421	5,050	10/22/2013	02/25/2032
3136AH-VS-6	FNR 2013-136 CZ	CF	4	1.A		5,115,508	93.0140	5,602,764	6,023,570	5,501,213	0	(45,083)	0	0	3.500	5.181	MON	17,569	210,316	04/01/2022	01/25/2044
31371M-JC-2	FNMA FN 255959		4	1.A		3,234	104.6690	3,327	3,179	3,227	0	3	0	0	6.000	5.510	MON	16	191	09/13/2005	10/01/2035
31374A-HS-2	FNMA FN 308141		4	1.A		5,706	100.1050	5,744	5,738	6,173	0	467	0	0	8.000	0.545	MON	38	459	04/05/1995	04/01/2025
3137A3-A4-1	FHR FHR 3754 KC	CF	4	1.A		1,613,697	97.9500	1,533,877	1,565,984	1,569,972	0	(1,404)	0	0	3.500	3.183	MON	4,567	54,810	03/26/2012	11/15/2025
3137AV-NC-7	FHR FHR 4116 QZ	CF	4	1.A		1,719,707	89.1710	2,178,660	2,443,237	2,074,606	0	21,492	0	0	2.500	5.912	MON	5,090	60,262	12/01/2022	10/15/2041
3137F3-KA-1	FHR FHR 4768 ZQ		4	1.A		3,379,256	94.1180	3,130,641	3,326,281	3,346,018	0	7,270	0	0	4.000	3.715	MON	11,088	133,051	02/20/2018	10/15/2047
3138EM-LE-9	FNMA FN AL4824	CF	4	1.A		3,790,880	96.2280	3,474,182	3,610,362	3,753,553	0	(22,354)	0	0	4.000	3.345	MON	12,035	144,415	04/11/2014	09/01/2043
3138W9-JV-3	FN FN AS0275	CF	4	1.A		582,917	93.5740	546,056	583,555	582,737	0	(61)	0	0	3.000	3.003	MON	1,459	17,507	10/04/2013	08/01/2033
3138WG-LS-1	FN FN AS6636	CF	4	1.A		3,203,231	89.8050	2,808,416	3,127,249	3,223,645	0	25,608	0	0	3.000	2.534	MON	7,818	93,818	02/10/2016	10/01/2045
31392A-CW-6	FNMA - CMO 2001-62 ZC		4	1.A		266,003	108.2340	263,181	243,158	252,540	0	147	0	0	8.500	6.981	MON	1,722	20,668	10/11/2001	11/25/2031
31392A-KC-1	FNMA - CMO 2001-50 Z		4	1.A		197,306	108.0430	195,459	180,909	187,577	0	34	0	0	8.500	7.021	MON	1,281	15,377	10/24/2001	11/25/2031
31392B-RX-6	FNMA - CMO 2002-6 ZC		4	1.A		107,777	106.8760	103,526	96,865	101,664	0	12	0	0	8.500	6.557	MON	686	8,234	05/03/2002	02/25/2032
31392F-3V-7	FNMA 2002-77 Z		4	1.A		201,063	101.7540	225,011	221,132	210,621	0	(197)	0	0	5.500	7.092	MON	1,014	12,162	05/18/2004	12/25/2032
31392J-TL-3	FNR 2003-20 MZ		4	1.A		1,377,090	102.3110	1,469,199	1,436,018	1,407,141	0	(332)	0	0	5.750	6.351	MON	6,881	82,571	02/05/2003	03/25/2033
31392V-NQ-1	FGLMC FHR 2496 ZH		4	1.A		408,510	101.4960	457,673	450,925	431,360	0	(124)	0	0	5.500	7.166	MON	2,067	24,801	05/11/2004	09/15/2032
31393G-3L-6	FREDDIE MAC - CMO FHR 2531 Z		4	1.A		570,728	101.7750	625,305	614,398	594,160	0	(655)	0	0	5.500	6.664	MON	2,816	33,792	07/14/2004	12/15/2032
31393U-AK-9	FNW 2003-W17 1A7		4	1.A		944,790	102.5930	891,810	869,272	902,784	0	(3,407)	0	0	5.750	4.728	MON	4,165	49,983	12/04/2009	08/25/2033
31394R-VW-6	FHLMC FHR 2758 ZG		4	1.A		1,760,369	102.3330	1,855,907	1,813,597	1,789,312	0	(455)	0	0	5.500	5.930	MON	8,312	99,748	03/19/2004	03/15/2034
31395W-VF-1	FHR FHR 3012 GZ	CF	4	1.A		1,445,996	106.1340	1,276,890	1,203,095	1,389,343	0	(6,768)	0	0	6.000	4.347	MON	6,015	69,893	12/01/2022	08/15/2035
31396Q-KJ-7	FNR 2009-52 AJ		4	1.A		74	99.4830	70	71	71	0	0	0	0	4.000	2.294	MON	0	3	12/11/2009	07/25/2024
31398F-XA-4	FNR 2009-95 BY		4	1.A		13,448	98.9570	13,912	14,059	13,965	0	32	0	0	4.000	4.725	MON	47	562	01/28/2010	11/25/2024
31398F-YP-0	FNR 2009-93 CH	CF	4	1.A		128,453	99.5470	127,117	127,695	127,340	0	(46)	0	0	4.500	4.439	MON	479	5,746	10/14/2009	11/25/2024
31398L-KQ-0	FHR FHR 3612 JB	CF	4	1.A		99,634	99.2760	98,928	99,649	99,489	0	(6)	0	0	4.500	4.523	MON	374	4,484	01/15/2010	12/15/2024
31398L-W9-5	FHR FHR 3627 QH	CF	4	1.A		121,193	98.7730	113,768	115,182	115,762	0	(278)	0	0	4.000	3.233	MON	384	4,607	08/26/2010	01/15/2025
31398M-BZ-8	FNMA 2010-9 B	CF	4	1.A		36,596	98.9590	37,847	38,245	38,002	0	79	0	0	4.000	4.670	MON	127	1,530	01/28/2010	02/25/2025
31398V-4P-8	FHR FHR 3643 DB	CF	4	1.A		71,859	99.2700	72,559	73,093	72,862	0	43	0	0	4.500	4.741	MON	274	3,289	04/09/2010	03/15/2025
31398W-MG-6	FHR FHR 3637 AY		4	1.A		15,385	98.9360	16,044	16,216	16,103	0	37	0	0	4.000	4.838	MON	54	649	03/26/2010	02/15/2025
31402L-K9-2	FNMA FN 732120		4	1.A		20,917	98.5580	21,587	21,902	21,085	0	(49)	0	0	4.500	5.464	MON	82	986	03/18/2005	08/01/2033
31405M-VT-1	FNMA FN 793626	CF	4	1.A		161,370	102.0830	162,185	158,876	161,130	0	558	0	0	5.500	5.079	MON	728	8,738	08/09/2004	09/01/2034
31412S-D3-6	FN FN 933122	CF	4	1.A		194,230	102.9220	196,894	191,305	198,093	0	4,488	0	0	5.500	4.657	MON	877	10,522	01/09/2009	01/01/2038
31414E-NX-8	FNMA FN 964006	CF	4	1.A		10,039	99.5320	9,579	9,624	9,647	0	(66)	0	0	5.000	3.121	MON	40	481	08/31/2009	07/01/2023
31416X-LG-3	FNCN FN AB2126	CF	4	1.A		382,261	96.8490	377,590	389,876	386,925	0	960	0	0	3.000	3.425	MON	975	11,696	01/07/2011	01/01/2026
31417H-C5-1	FN FN AB9991	CF	4	1.A		1,745,390	93.5740	1,634,763	1,747,027	1,744,786	0	(185)	0	0	3.000	3.000	MON	4,368	52,411	10/04/2013	07/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31417V-RS-4	FNMA FN AC8596			4	1.A	14,679	98.3050	14,309	14,556	14,569	0	(11)	0	0	4.000	3.654	MON	49	582	01/04/2010	01/01/2025
31417V-RS-4	FNMA FN AC8596	CF		4	1.A	36,697	98.3050	35,773	36,390	36,423	0	(29)	0	0	4.000	3.654	MON	121	1,456	01/04/2010	01/01/2025
31418B-C4-6	FN FN MA1890	CF		4	1.A	2,548,722	97.1290	2,298,833	2,366,776	2,545,302	0	28,514	0	0	4.000	2.141	MON	7,889	94,671	02/05/2016	05/01/2034
31419K-U4-5	FNMA FN AE8702	CF		4	1.A	120,630	97.4850	115,610	118,592	119,142	0	(191)	0	0	3.500	2.990	MON	346	4,151	12/02/2010	11/01/2025
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						43,674,320	XXX	42,315,102	43,866,985	43,815,999	0	7,744	0	0	XXX	XXX	XXX	147,007	1,757,867	XXX	XXX
3137BM-7D-2	FHMS FHMS K051 X1			4	1.A	4,384,999	1.1800	1,197,269	0	1,417,316	0	(218,682)	0	0	0.503	7.772	MON	42,574	591,991	12/11/2015	09/25/2025
3137BN-GU-2	FHMS K054 X1			4	1.A	1,274,243	2.9990	1,054,026	0	1,063,965	0	(210,278)	0	0	1.157	7.180	MON	33,885	255,800	05/19/2022	01/25/2026
3137BP-CR-8	FHMS KW01 X1			4	1.A	5,814,911	2.3220	4,960,511	0	5,073,574	0	(741,337)	0	0	0.966	7.503	MON	171,938	1,093,759	08/23/2022	01/25/2026
3137BR-QL-2	FHMS FHMS K057 X1			4	1.A	5,520,747	3.3500	2,008,814	0	1,972,288	0	(614,934)	0	0	1.169	2.924	MON	58,393	735,817	09/16/2016	07/25/2026
3137BV-ZA-7	FHMS FHMS K063 X1			4	1.A	5,539,260	0.9810	2,189,929	0	2,678,135	0	(46,983)	0	0	0.283	10.101	MON	52,607	758,748	03/08/2017	01/25/2027
3137FT-ZS-9	FHMS K110 X1			4	1.A	4,580,332	9.1210	3,621,135	0	3,863,852	0	(344,957)	0	0	1.697	4.766	MON	56,144	453,360	08/16/2022	04/25/2030
3137FW-J3-5	FHMR 2020-P003 X			4	1.A	4,921,607	15.0680	3,486,147	0	4,196,186	0	(274,597)	0	0	2.894	5.448	MON	55,800	662,198	03/01/2022	08/25/2035
3137H2-NR-1	FHLMC Multifamil K745ured P 2021-P011 X1			4	1.A	1,673,941	12.1100	1,279,458	0	1,596,188	0	(49,865)	0	0	1.793	4.652	MON	15,787	216,108	09/17/2021	09/25/2045
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						33,710,040	XXX	19,797,289	0	21,861,504	0	(2,501,633)	0	0	XXX	XXX	XXX	487,128	4,767,781	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT	CF		2	1.B FE	211,553	90.8510	192,199	211,553	211,553	0	0	0	0	3.100	3.100	MON	547	6,012	06/12/2013	07/01/2043
13079P-XC-2	CALIFORNIA ST STWD CMNTYS DEVA MULTIFAMILY HSG			4	1.G FE	3,600,000	100.0000	3,600,000	3,600,000	3,600,000	0	0	0	0	4.450	4.488	MON	12,526	45,793	08/29/2022	03/01/2057
167725-AF-7	CHICAGO IL TRANSIT AUTH SALES			4	1.C FE	2,351,252	110.6060	2,151,284	1,945,000	2,265,786	0	(10,372)	0	0	6.899	5.445	JD	11,182	134,186	06/27/2012	12/01/2040
19625A-AG-7	COLONY TX LOCAL DEV CORP SALES			4	1.B FE	980,460	94.9080	949,083	1,000,000	982,881	0	343	0	0	4.881	5.002	AO	12,203	48,810	03/27/2014	10/01/2047
196479-XM-6	COLORADO HSG FIN AUTH	CF		2	1.A FE	580,000	94.0940	545,745	580,000	580,000	0	0	0	0	3.193	3.193	MN	3,087	18,519	01/16/2015	11/01/2027
19648A-M7-7	COLORADO ST HLTH FACS AUTH REV			2	2.A FE	2,451,050	100.0000	2,500,000	2,500,000	2,461,070	0	1,372	0	0	5.250	5.391	JJ	65,625	131,250	10/23/2013	01/01/2040
40727T-DK-7	HAMILTON CO OH HLTH MEDICAL			4	1.E FE	3,000,000	77.2180	2,316,543	3,000,000	3,000,000	0	0	0	0	3.756	3.756	JD	9,390	112,680	12/19/2019	06/01/2042
45129Y-V2-9	IDAHO ST HSG & FIN ASSN SF MTG SINGLE FAMILY HSG			2	1.B FE	3,000,000	94.9420	2,848,255	3,000,000	3,000,000	0	0	0	0	5.364	5.364	JJ	4,023	0	12/16/2022	01/01/2043
45129Y-V3-7	IDAHO ST HSG & FIN ASSN SF MTG SINGLE FAMILY HSG			2	1.B FE	2,610,000	94.3560	2,462,679	2,610,000	2,610,000	0	0	0	0	5.454	5.454	JJ	3,559	0	12/16/2022	01/01/2048
47770V-AY-6	JOBSOHIO BEVERAGE SYS			4	1.D FE	940,330	97.2390	972,389	1,000,000	971,817	0	4,004	0	0	3.985	4.527	JJ	19,925	39,850	07/30/2013	01/01/2029
56052F-BD-6	MAINE ST HSG AUTH MTGE	CF		2	1.B FE	3,115,000	82.3190	2,564,225	3,115,000	3,115,000	0	0	0	0	3.950	3.950	MN	15,722	123,043	02/04/2015	11/15/2040
592643-AA-8	MET WASHINGTON DC ARPTS			4	2.A FE	2,713,880	122.8910	2,457,825	2,000,000	2,621,816	0	(13,106)	0	0	7.462	5.172	AO	37,310	149,240	07/23/2014	10/01/2046
626207-YM-0	MEAG TXB PLT			4	1.F FE	6,718,000	106.3300	7,143,219	6,718,000	6,718,000	0	0	0	0	6.655	6.655	AO	111,771	447,083	03/05/2010	04/01/2057
62630W-CW-5	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME			2	1.D FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	4.560	4.559	MN	14,289	27,416	01/07/2020	11/01/2024
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL			4	1.F FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	4.560	4.600	MON	3,556	16,843	04/21/2021	05/15/2056
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORTATION			2	1.F FE	600,000	100.0000	600,000	600,000	600,000	0	0	0	0	4.560	4.603	MON	2,275	10,103	09/30/2021	12/31/2023
64966T-FD-1	NYHDC 2014-8SPR A	CF		4	1.A FE	1,989,141	96.1210	1,922,414	2,000,000	2,020,339	0	20,339	0	0	3.709	3.090	MON	6,182	74,180	05/15/2018	02/15/2048
73358W-RQ-9	PORT AUTH N Y & N J TRANSPORTATION	CF		2	1.D FE	8,000,000	100.1390	8,011,086	8,000,000	8,000,000	0	0	0	0	5.310	5.310	FA	177,000	424,800	01/23/2014	08/01/2046
92812Q-3Z-8	VIRGINIA ST HSG AUTH			4	1.B FE	895,000	92.8240	830,772	895,000	895,000	0	0	0	0	4.172	4.172	AO	9,335	37,339	09/25/2012	10/01/2032
92812Q-3Z-8	VIRGINIA ST HSG AUTH	CF		4	1.B FE	2,000,000	92.8240	1,856,473	2,000,000	2,000,000	0	0	0	0	4.172	4.172	AO	20,860	83,440	09/25/2012	10/01/2032
92812U-Q3-5	VASHSG 2013-D A			4	1.A FE	463,553	91.6790	424,982	463,553	463,553	0	0	0	0	4.300	4.308	MON	1,661	19,933	12/04/2013	12/25/2043
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV	CF		4	1.B FE	257,643	88.4880	227,984	257,643	257,643	0	0	0	0	3.250	3.261	MON	698	8,081	03/11/2013	08/25/2042
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						49,476,862	XXX	47,577,157	48,495,749	49,374,458	0	2,580	0	0	XXX	XXX	XXX	542,726	1,958,601	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						140,647,662	XXX	121,681,982	106,292,734	128,877,172	0	(2,487,095)	0	0	XXX	XXX	XXX	1,234,705	8,807,567	XXX	XXX
001192-AH-6	SOUTHERN CO GAS CAPITAL			1	2.A FE	4,995,010	99.5520	4,977,587	5,000,000	4,995,489	0	120	0	0	5.875	5.882	MS	86,493	293,750	03/17/2011	03/15/2041
00139P-AA-6	AIG SUNAMERICA GLOBAL				1.E FE	4,287,480	106.7510	4,270,057	4,000,000	4,148,903	0	(11,657)	0	0	6.900	6.357	MS	81,267	276,000	10/29/2002	03/15/2032
00164V-AF-0	AMC NETWORKS INC			1	3.C FE	9,997,786	62.3960	6,240,839	10,002,000	9,996,217	0	(496)	0	0	4.250	4.257	FA	160,588	425,085	06/03/2021	02/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00184A-AG-0	TIME WARNER INC			1	3.A FE	6,303,856	104.6530	5,839,612	5,580,000	5,978,230	0	(30,054)	0	0	7.700	6.658	MN	71,610	429,660	11/22/2005	05/01/2032
00206R-GQ-9	AT&T INC			1	2.B FE	2,120,146	94.0380	1,985,147	2,111,000	2,117,287	0	(752)	0	0	4.300	4.250	FA	34,292	90,773	11/27/2018	02/15/2030
002824-BH-2	ABBOTT LABS			1	1.E FE	4,961,050	97.8460	4,892,289	5,000,000	4,964,957	0	749	0	0	4.900	4.950	MN	21,097	245,000	11/17/2016	11/30/2046
00287Y-AS-8	ABBVIE INC			1	2.A FE	1,999,040	89.3280	1,786,570	2,000,000	1,999,070	0	21	0	0	4.700	4.703	MN	12,272	94,000	05/05/2015	05/14/2045
00287Y-AW-9	ABBVIE INC			1	2.A FE	5,959,680	86.7760	5,206,578	6,000,000	5,964,361	0	842	0	0	4.450	4.491	MN	34,858	267,000	05/09/2016	05/14/2046
00507V-AK-5	ACTIVISION BLIZZARD			1	2.A FE	330,805	95.2190	315,175	331,000	329,740	0	310	0	0	3.400	3.509	MS	3,314	11,254	06/06/2017	09/15/2026
010392-EZ-7	ALABAMA POWER CO			1	1.G FE	2,868,060	106.2810	2,763,318	2,600,000	2,795,830	0	(8,021)	0	0	6.125	5.397	MN	20,349	159,250	02/28/2011	05/15/2038
010392-FB-9	ALABAMA POWER CO			1	1.G FE	1,259,104	103.9770	1,143,746	1,100,000	1,255,345	0	(3,759)	0	0	6.000	4.739	MS	22,000	33,000	05/25/2022	03/01/2039
010392-FS-2	ALABAMA POWER CO			1	1.G FE	2,478,800	83.7910	1,675,810	2,000,000	2,446,260	0	(11,781)	0	0	4.300	3.035	JJ	39,656	86,000	02/26/2020	07/15/2048
013092-AE-1	ALBERTSONS COS/SAFEWAY	LS		1	3.C FE	225,000	89.2070	200,715	225,000	225,000	0	0	0	0	4.875	4.875	FA	4,144	10,969	01/22/2020	02/15/2030
015271-AJ-8	ALEXANDRIA REAL ESTATE			1	2.A FE	1,375,880	95.9390	1,319,161	1,375,000	1,375,386	0	(91)	0	0	3.950	3.942	JJ	25,044	54,313	06/01/2016	01/15/2027
01959L-AA-0	ALLINA HEALTH SYSTEM			1	1.D FE	4,000,000	92.7250	3,709,018	4,000,000	4,000,000	0	0	0	0	4.805	4.805	MN	24,559	192,200	09/09/2015	11/15/2045
020002-AS-0	ALLSTATE CORPORATION			1	1.G FE	7,456,420	102.0210	8,161,704	8,000,000	7,653,522	0	18,360	0	0	5.550	6.052	MN	64,133	444,000	10/17/2006	05/09/2035
021752-AA-8	ALTOONA-BLAIR COUNTY DEV			2	1.F FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	4.700	0.570	MON	10,675	40,595	04/20/2022	04/01/2035
02209S-AV-5	ALTRIA GROUP INC			1	2.B FE	1,888,880	66.7460	1,334,913	2,000,000	1,901,169	0	2,392	0	0	3.875	4.206	MS	22,604	77,500	05/02/2017	09/16/2046
023135-AP-1	AMAZON.COM INC			1	1.E FE	4,972,300	100.0290	5,001,443	5,000,000	4,980,058	0	1,200	0	0	4.800	4.844	JD	17,333	240,000	06/30/2015	12/05/2034
02343U-AG-0	AMCOR FINANCE USA INC			1	2.B FE	1,006,603	94.7420	947,420	1,000,000	1,003,671	0	(1,111)	0	0	3.625	3.502	AO	6,344	36,250	04/23/2020	04/28/2026
02343U-AH-8	AMCOR FINANCE USA INC			1	2.B FE	5,001,208	94.6590	4,732,955	5,000,000	5,000,710	0	(153)	0	0	4.500	4.496	MN	28,750	225,000	04/23/2020	05/15/2028
026351-AZ-9	AMERICAN GENERAL CORP				2.B FE	4,097,380	104.0740	4,162,952	4,000,000	4,038,177	0	(4,997)	0	0	6.625	6.432	FA	100,111	265,000	06/20/2002	02/15/2029
03040W-AD-7	AMERICAN WATER CAPITAL			1	2.A FE	11,914,479	110.3500	13,241,995	12,000,000	11,937,413	0	2,381	0	0	6.593	6.648	AO	167,023	791,160	06/18/2008	10/15/2037
03040W-AM-7	AMERICAN WATER CAPITAL			1	2.A FE	5,921,040	85.0790	5,104,735	6,000,000	5,931,981	0	1,719	0	0	4.300	4.379	MS	86,000	258,000	08/10/2015	09/01/2045
03076K-AB-4	AMERIS BANCORP			2	2.B FE	2,000,000	94.0840	1,881,689	2,000,000	2,000,000	0	0	0	0	4.250	4.250	JD	3,778	85,000	12/04/2019	12/15/2029
030955-AN-8	AMERITECH CAPITAL FUNDING				2.A FE	6,085,740	102.3730	6,142,399	6,000,000	6,029,278	0	(4,824)	0	0	6.550	6.434	JJ	181,217	393,000	06/25/2004	01/15/2028
03115A-AC-7	AMFAM HOLDINGS INC			1	2.C FE	5,000,360	65.6820	3,284,113	5,000,000	5,000,261	0	(7)	0	0	3.833	3.833	MS	58,560	191,650	03/08/2021	03/11/2051
032177-AJ-6	AMSTED INDUSTRIES			1	3.C FE	1,894,000	85.4610	1,618,630	1,894,000	1,894,000	0	0	0	0	4.625	4.625	MN	11,193	87,598	12/09/2019	05/15/2030
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV			1	2.A FE	6,609,003	91.5100	6,405,694	7,000,000	6,636,070	0	7,911	0	0	4.900	5.292	FA	142,917	343,000	05/15/2019	02/01/2046
03523T-BJ-6	ANHEUSER-BUSCH			1	2.A FE	991,823	122.0660	1,220,659	1,000,000	993,274	0	179	0	0	8.000	8.072	MN	10,222	80,000	03/15/2011	11/15/2039
03523T-BT-4	ANHEUSER-BUSCH			1	2.A FE	5,902,611	85.5910	5,224,483	6,104,000	5,920,206	0	3,638	0	0	4.439	4.640	AO	63,976	270,957	08/21/2017	10/06/2048
035240-AG-5	ANHEUSER-BUSCH INBEV FIN			1	2.A FE	1,061,118	93.7340	937,339	1,000,000	1,051,988	0	(1,691)	0	0	4.950	4.539	JJ	22,825	49,500	12/16/2016	01/15/2042
037735-BZ-9	APPALACHIAN PWR			1	2.A FE	4,471,958	100.6410	4,513,731	4,485,000	4,477,349	0	466	0	0	5.950	5.971	MN	34,098	266,858	08/29/2005	05/15/2033
037735-CE-5	APPALACHIAN PWR			1	2.A FE	2,902,870	98.2140	2,946,409	3,000,000	2,937,690	0	3,154	0	0	5.800	6.035	AO	43,500	174,000	12/08/2005	10/01/2035
037735-CM-7	APPALACHIAN PWR			1	2.A FE	979,600	111.6420	1,116,417	1,000,000	984,600	0	538	0	0	7.000	7.166	AO	17,500	70,000	03/26/2008	04/01/2038
037833-AT-7	APPLE INC	LS		1	1.B FE	1,305,551	94.8360	1,232,871	1,300,000	1,304,747	0	(133)	0	0	4.450	4.423	MN	8,838	57,850	01/21/2016	05/06/2044
037833-BH-2	APPLE INC			1	1.B FE	2,989,050	92.3830	2,771,486	3,000,000	2,990,515	0	242	0	0	4.375	4.397	MN	17,500	131,250	05/06/2015	05/13/2045
037833-BX-7	APPLE INC			1	1.B FE	3,976,920	95.0860	3,803,444	4,000,000	3,979,561	0	476	0	0	4.650	4.686	FA	66,133	186,000	02/16/2016	02/23/2046
04351L-AB-6	ASCHEA			1	1.B FE	5,000,000	83.1900	4,159,480	5,000,000	5,000,000	0	0	0	0	3.945	3.945	MN	25,204	197,250	04/25/2016	11/15/2046
04364V-AG-8	ASCENT RESOURCES/ARU FIN			1	4.B FE	1,960,903	97.3590	1,923,805	1,976,000	1,967,567	0	1,793	0	0	7.000	7.125	MN	23,053	138,320	09/26/2018	11/01/2026
045054-AF-0	ASHTEAD CAPITAL INC			1	2.C FE	2,064,375	93.6350	2,106,788	2,250,000	2,139,925	0	20,320	0	0	4.375	5.589	FA	37,188	98,438	12/17/2018	08/15/2027
04650N-AB-0	AT&T INC			1	2.B FE	5,823,540	94.6000	5,676,007	6,000,000	5,857,819	0	4,623	0	0	5.350	5.562	MS	107,000	321,000	09/27/2013	09/01/2040
048303-CC-3	ATLANTIC CITY ELECTRIC			1	1.F FE	4,726,500	101.0660	5,053,310	5,000,000	4,829,010	0	10,063	0	0	5.800	6.223	MN	37,056	290,000	10/11/2007	05/15/2034
049560-AW-5	ATMOS ENERGY			1	1.G FE	10,929,270	65.1980	7,171,734	11,000,000	10,930,717	0	1,358	0	0	2.850	2.882	FA	118,433	273,442	09/21/2021	02/15/2052
05279#-AJ-8	AUTOLIV ASP INC PP			1	2.B FE	2,000,000	94.5470	1,890,939	2,000,000	2,000,000	0	0	0	0	4.440	4.440	AO	16,773	98,800	04/16/2014	04/23/2029
05348E-AY-5	AVALONBAY COMMUNITIES			1	1.G FE	2,990,670	91.6780	2,750,326	3,000,000	2,996,081	0	945	0	0	2.900	2.936	AO	18,367	87,000	09/26/2016	10/15/2026
053773-BC-0	AVIS BUDGET CAR RENTAL	LS		1	4.A FE	2,000,000	90.8190	1,816,377	2,000,000	2,000,000	0	0	0	0	5.750	5.750	JJ	53,028	115,000	06/19/2019	07/15/2027
05379B-AK-3	AVISTA CORP			1	1.G FE	1,022,780	104.0740	1,040,741	1,000,000	1,014,731	0	(737)	0	0	6.250	6.083	JD	5,208	62,500	12/20/2005	12/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
053807-AS-2	AVNET INC			1	2.C FE	4,963,800	96.2060	4,810,309	5,000,000	4,985,958	0	3,770	0	0	4.625	4.716	AO	48,819	231,250	03/21/2016	04/15/2026
05526D-BF-1	BAT CAPITAL CORP			1	2.B FE	5,000,000	71.0810	3,554,059	5,000,000	5,000,000	0	0	0	0	4.540	4.540	FA	85,756	227,000	11/23/2018	08/15/2047
057224-AK-3	BAKER HUGHES INC			1	1.G FE	11,834,685	102.1340	10,366,632	10,150,000	10,928,409	0	(109,190)	0	0	6.875	5.351	JJ	321,769	697,813	02/18/2014	01/15/2029
059165-DX-5	BALTIMORE GAS & EL CO			1	1.G FE	7,919,380	96.8520	8,716,661	9,000,000	8,368,829	0	42,035	0	0	5.200	6.117	JD	20,800	468,000	09/29/2006	06/15/2033
059165-EC-0	BALTIMORE GAS & EL CO			1	1.G FE	2,995,737	106.8310	3,204,939	3,000,000	2,996,907	0	121	0	0	6.350	6.360	AO	47,625	190,500	08/08/2007	10/01/2036
060505-FP-4	BANK OF AMERICA CORP			2	2.C FE	10,000,000	93.2070	9,320,650	10,000,000	10,000,000	0	0	0	0	5.125	5.125	JD	15,660	512,500	06/17/2019	12/29/2049
06051G-FH-7	BANK OF AMERICA CORP				2.A FE	4,023,480	98.4550	3,938,215	4,000,000	4,004,378	0	(2,616)	0	0	4.200	4.128	FA	58,333	168,000	08/26/2014	08/26/2024
06051G-FL-8	BANK OF AMERICA CORP				2.A FE	4,951,450	96.6870	4,834,373	5,000,000	4,975,603	0	5,701	0	0	4.250	4.389	AO	40,729	212,500	05/24/2018	10/22/2026
06051G-GZ-6	BANK OF AMERICA CORP			1	1.G FE	1,925,620	95.3920	1,907,838	2,000,000	1,967,809	0	9,702	0	0	3.366	3.929	JJ	29,546	67,320	05/02/2018	01/23/2026
06051G-HS-1	BANK OF AMERICA CORP	LS		1	1.G FE	4,000,000	82.2500	3,290,002	4,000,000	4,000,000	0	0	0	0	4.330	4.330	MS	50,998	173,200	03/12/2019	03/15/2050
06406R-BM-8	BANK OF NY MELLON CORP	LS		2	1.F FE	3,000,000	104.0200	3,120,587	3,000,000	3,000,000	0	0	0	0	5.834	5.834	AO	32,087	0	10/18/2022	10/25/2033
07274N-AQ-6	BAYER US FINANCE II LLC	LS		1	2.B FE	4,984,350	86.4500	4,322,515	5,000,000	4,985,472	0	281	0	0	4.875	4.895	JD	4,063	243,750	06/18/2018	06/25/2048
07274N-BE-2	BAYER US FINANCE II LLC			1	2.B FE	966,178	76.9640	769,645	1,000,000	969,578	0	823	0	0	4.650	4.884	MN	5,942	46,500	07/10/2018	11/15/2043
072863-AF-0	BAYLOR SCOTT & WHITE			1	1.D FE	1,000,000	80.6490	806,491	1,000,000	1,000,000	0	0	0	0	3.967	3.967	MN	5,069	39,670	04/06/2016	11/15/2046
072863-AJ-2	BAYLOR SCOTT & WHITE	LS		1	1.D FE	3,750,000	65.9820	2,474,338	3,750,000	3,750,000	0	0	0	0	2.839	2.839	MN	13,604	106,463	01/14/2021	11/15/2050
079860-AD-4	BELLSOUTH CORP			1	2.B FE	3,319,030	102.4070	3,072,199	3,000,000	3,160,381	0	(13,490)	0	0	6.875	6.079	AO	43,542	206,250	02/24/2004	10/15/2031
080555-AF-2	BELO A H CORP			1	3.C FE	2,270,313	95.1370	1,908,452	2,006,000	2,144,924	0	(25,272)	0	0	7.250	5.553	MS	42,823	145,435	08/01/2017	09/15/2027
09031W-AA-1	BIMBO BAKERIES USA INC	LS		1	2.B FE	992,900	75.8500	758,497	1,000,000	993,068	0	128	0	0	4.000	4.041	MN	4,889	40,000	05/13/2021	05/17/2051
095796-AH-1	BLUE RACER MID LLC/FINAN			1	4.A FE	1,542,320	99.4710	1,475,162	1,483,000	1,513,947	0	(14,431)	0	0	7.625	6.668	JD	5,026	113,079	12/10/2020	12/15/2025
096630-AF-5	BOARDWALK PIPELINES LLC			1	2.C FE	1,993,180	95.0430	1,900,857	2,000,000	1,996,630	0	649	0	0	4.450	4.491	JJ	41,039	89,000	01/05/2017	07/15/2027
096630-AG-3	BOARDWALK PIPELINES LLC			1	2.C FE	5,025,350	94.0800	4,703,980	5,000,000	5,016,964	0	(2,346)	0	0	4.800	4.736	MN	38,667	240,000	04/30/2019	05/03/2029
097023-BK-0	BOEING CO			1	2.C FE	4,717,786	74.1600	3,622,728	4,885,000	4,754,995	0	8,328	0	0	3.300	3.570	MS	53,735	161,205	05/29/2018	03/01/2035
097023-CB-9	BOEING CO			1	2.C FE	928,370	69.1210	691,211	1,000,000	933,725	0	1,383	0	0	3.850	4.276	MN	6,417	38,500	10/30/2018	11/01/2048
097023-CT-0	BOEING CO	LS		1	2.C FE	10,000,000	99.1930	9,919,317	10,000,000	10,000,000	0	0	0	0	4.875	4.875	MN	81,250	487,500	04/30/2020	05/01/2025
09778P-AA-3	BON SECOURS MERCY			1	1.E FE	10,000,000	88.8350	8,883,520	10,000,000	10,000,000	0	0	0	0	3.464	3.463	JD	28,867	346,400	04/08/2020	06/01/2030
106230-AB-1	BRAZOS SECURITIZATN LLC				1.A FE	5,000,000	97.8190	4,890,958	5,000,000	5,000,000	0	0	0	0	5.243	5.243	MS	12,379	0	12/08/2022	09/01/2040
110122-AB-4	BRISTOL-MYERS SQUIBB				1.F FE	12,757,965	107.2200	12,614,429	11,765,000	12,030,422	0	(59,930)	0	0	6.800	6.130	MN	102,225	800,020	03/10/2004	11/15/2026
11120V-AA-1	BRIXMOR OPERATING PART			1	2.C FE	1,071,370	96.0000	1,027,199	1,070,000	1,070,356	0	(173)	0	0	3.850	3.832	FA	17,165	41,195	06/15/2016	02/01/2025
11135F-BH-3	BROADCOM INC	LS		1	2.C FE	3,992,160	78.7290	3,149,162	4,000,000	3,993,515	0	706	0	0	2.450	2.472	FA	37,022	98,000	01/04/2021	02/15/2031
114259-AP-9	BROOKLYN UNION GAS CO			1	2.A FE	5,000,000	79.5910	3,979,539	5,000,000	5,000,000	0	0	0	0	4.504	4.504	MS	69,437	225,200	03/07/2016	03/10/2046
117043-AU-3	BRUNSWICK CORP			1	2.B FE	1,215,994	84.2580	1,283,245	1,523,000	1,219,431	0	3,437	0	0	4.400	7.301	MS	19,731	0	11/01/2022	09/15/2032
118230-AQ-4	BUCKEYE PARTNERS			1	3.B FE	893,689	89.3790	856,251	958,000	922,388	0	8,033	0	0	3.950	5.006	JD	3,153	37,841	03/01/2019	12/01/2026
12189L-AS-0	BURLINGTON NORTH SANTA FE			1	1.G FE	1,054,730	94.6520	946,517	1,000,000	1,045,515	0	(1,298)	0	0	4.900	4.561	AO	12,250	49,000	09/26/2014	04/01/2044
12189T-AX-2	BURLINGTON NORTH SANTA FE			1	1.D FE	4,607,010	108.5510	4,884,812	4,500,000	4,571,264	0	(3,317)	0	0	6.200	6.027	FA	105,400	279,000	09/15/2006	08/15/2036
124857-AX-1	CBS			1	2.B FE	4,596,104	89.2110	4,161,683	4,665,000	4,622,425	0	6,916	0	0	3.700	3.888	JD	14,384	172,605	12/17/2018	06/01/2028
1248EP-BX-0	CCO HLDGS LLC/CAP CORP			1	3.C FE	1,707,000	90.8740	1,551,226	1,707,000	1,707,000	0	0	0	0	5.000	5.000	FA	35,563	85,350	08/03/2017	02/01/2028
12527G-AF-0	CF INDUSTRIES INC			1	2.B FE	733,808	94.5010	714,428	756,000	737,595	0	1,160	0	0	5.150	5.442	MS	11,464	40,446	07/15/2019	03/15/2034
125523-AK-6	CIGNA CORP			1	2.A FE	4,989,588	90.7780	4,538,922	5,000,000	4,990,389	0	178	0	0	4.900	4.913	JD	10,889	245,000	08/20/2019	12/15/2048
125523-CF-5	CIGNA CORP			1	2.A FE	1,996,760	89.9020	1,798,045	2,000,000	1,996,887	0	69	0	0	4.800	4.811	JJ	44,267	96,000	07/14/2020	07/15/2046
12626P-AM-5	CRH AMERICA INC			1	2.A FE	1,997,540	96.5220	1,930,446	2,000,000	1,999,258	0	265	0	0	3.875	3.890	MN	9,257	77,500	05/12/2015	05/18/2025
12626P-AN-3	CRH AMERICA INC			1	2.A FE	3,951,080	88.9830	3,559,336	4,000,000	3,957,225	0	987	0	0	5.125	5.206	MN	24,486	205,000	05/12/2015	05/18/2045
12636Y-AB-8	CRH AMERICA FINANCE INC			1	2.A FE	2,983,704	82.4340	2,369,967	2,875,000	2,971,984	0	(2,340)	0	0	4.400	4.177	MN	18,272	126,500	06/30/2017	05/09/2047
12636Y-AD-4	CRH AMERICA FINANCE INC			1	2.A FE	2,233,460	82.5050	1,650,100	2,000,000	2,218,115	0	(5,225)	0	0	4.500	3.821	AO	21,750	90,000	12/11/2019	04/04/2048
126408-GK-3	CSX CORP			1	2.A FE	4,672,150	106.7210	5,336,050	5,000,000	4,767,152	0	9,459	0	0	6.150	6.658	MN	51,250	307,500	07/26/2007	05/01/2037
126408-HC-0	CSX CORP			1	2.A FE	854,450	80.2130	802,130	1,000,000	868,275	0	2,288	0	0	3.950	4.822	MN	6,583	39,500	01/25/2016	05/01/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12662P-AD-0	CVR ENERGY INC			1	4.A FE	2,500,000	86.8280	2,170,696	2,500,000	2,500,000	0	0	0	0	5.750	5.750	FA	54,306	143,750	01/10/2020	02/15/2028
126650-CM-0	CVS CORP		LS	1	2.B FE	10,373,400	94.9080	9,490,846	10,000,000	10,270,181	0	(16,492)	0	0	4.875	4.585	JJ	218,021	487,500	12/23/2015	07/20/2035
126650-CX-6	CVS CORP		LS	1	2.B FE	4,929,700	96.7260	4,836,278	5,000,000	4,959,270	0	6,716	0	0	4.300	4.475	MS	57,333	215,000	03/06/2018	03/25/2028
141781-BF-0	CARGILL INC			1	1.F FE	1,299,562	91.3170	1,131,413	1,239,000	1,291,426	0	(1,297)	0	0	4.760	4.463	MN	6,225	58,976	11/24/2015	11/23/2045
149123-BJ-9	CATERPILLAR INC			1	1.F FE	1,153,880	114.3340	1,143,342	1,000,000	1,079,268	0	(7,133)	0	0	7.300	6.072	MN	12,167	73,000	05/18/2007	05/01/2031
14916R-AD-6	CATHOLIC HEALTH INITIATIVES			1	1.G FE	1,802,740	84.0570	1,681,143	2,000,000	1,839,549	0	5,033	0	0	4.350	5.013	MN	14,500	87,000	03/06/2014	11/01/2042
15189W-AD-2	CENTERPOINT			1	2.A FE	1,015,050	103.2930	1,032,932	1,000,000	1,010,715	0	(424)	0	0	6.625	6.510	MN	11,042	66,250	10/22/2007	11/01/2037
15189W-AN-0	CENTERPOINT				1.G FE	641,000	99.9540	640,704	641,000	641,000	0	0	0	0	5.279	0.688	MJSD	2,820	12,014	02/26/2021	03/02/2023
15189W-AQ-3	CENTERPOINT CENTERPOINT ENERGY RES			1	1.G Z	6,499,034	105.3780	5,268,892	5,000,000	6,476,703	0	(22,331)	0	0	6.100	3.277	JD	25,417	152,500	10/05/2022	12/01/2035
161175-BA-1	CHARTER COMM OPT LLC/CAP			1	2.C FE	4,000,000	90.6260	3,625,024	4,000,000	4,000,000	0	0	0	0	6.484	6.484	AO	48,990	259,360	12/06/2016	10/23/2045
161175-CC-6	CHARTER COMM OPT LLC/CAP			1	2.C FE	9,990,600	64.2510	6,425,145	10,000,000	9,990,394	0	89	0	0	4.400	4.405	JD	36,667	440,000	05/18/2021	12/01/2061
16876A-AA-2	CHILDREN'S HOSPITAL MED			1	1.C FE	3,733,865	87.9470	3,340,228	3,798,000	3,743,429	0	1,495	0	0	4.268	4.371	MN	20,713	162,099	09/02/2015	05/15/2044
16876A-AB-0	CHILDREN'S HOSPITAL MED			1	1.C FE	5,000,000	89.4140	4,470,700	5,000,000	5,000,000	0	0	0	0	2.853	2.853	MN	18,228	142,650	11/02/2016	11/15/2026
171232-AQ-4	CHUBB			1	1.F FE	4,721,350	106.1060	5,305,276	5,000,000	4,803,966	0	8,101	0	0	6.000	6.421	MN	41,667	300,000	06/28/2007	05/11/2037
172062-AF-8	CINCINNATI FINANCIAL				1.G FE	5,093,368	106.5540	5,540,785	5,200,000	5,146,259	0	6,492	0	0	6.920	7.131	MN	45,980	359,840	06/14/2011	05/15/2028
172967-BU-4	CITIGROUP				2.B FE	7,144,890	99.1470	7,435,990	7,500,000	7,299,848	0	13,689	0	0	5.875	6.232	FA	157,891	440,625	08/25/2004	02/22/2033
172967-CC-3	CITIGROUP				2.B FE	5,971,500	100.5620	6,033,709	6,000,000	5,982,938	0	988	0	0	6.000	6.034	AO	61,000	360,000	08/10/2004	10/31/2033
172967-MV-0	CITIGROUP			2	3.A FE	7,000,000	85.4790	5,983,508	7,000,000	7,000,000	0	0	0	0	3.875	3.875	FMAN	32,399	271,250	02/10/2021	01/01/9999
17305H-AA-6	CITIGROUP CAPITAL III				2.C FE	3,235,920	104.6370	3,139,098	3,000,000	3,234,804	0	(1,116)	0	0	7.625	6.748	JD	19,063	0	11/29/2022	12/01/2036
18538R-AH-6	CLEARWATER PAPER CORP			1	3.C FE	120,554	96.1920	120,240	125,000	123,097	0	828	0	0	5.375	6.162	FA	2,799	6,719	10/22/2019	02/01/2025
185508-AE-8	CLECO POWER LLC			1	2.A FE	1,984,860	101.8480	2,036,952	2,000,000	1,989,854	0	480	0	0	6.500	6.558	JD	10,833	130,000	11/22/2005	12/01/2035
191219-AX-2	COCA COLA ENTERPRISES				1.F FE	3,250,260	110.3500	3,310,511	3,000,000	3,162,126	0	(7,339)	0	0	6.700	6.113	AO	42,433	201,000	01/13/2003	10/15/2036
191219-AY-0	COCA COLA ENTERPRISES				1.F FE	6,332,640	106.1700	5,308,492	5,000,000	5,424,467	0	(99,681)	0	0	6.950	4.514	MN	44,403	347,500	11/29/2012	11/15/2026
195869-AG-7	COLONIAL PIPE LINE			1	1.G FE	7,241,150	112.8300	7,898,105	7,000,000	7,132,857	0	(9,785)	0	0	7.630	7.343	MN	45,992	534,100	06/27/2002	04/15/2032
199575-AT-8	COLUMBUS SOUTHERN POWER			1	2.A FE	2,155,220	105.5440	2,110,875	2,000,000	2,087,659	0	(6,116)	0	0	6.600	6.016	MS	44,000	132,000	12/13/2005	03/01/2033
20030N-AF-8	COMCAST CORP			1	1.G FE	3,633,080	104.5920	4,183,697	4,000,000	3,764,915	0	12,091	0	0	5.650	6.339	JD	10,044	226,000	10/12/2005	06/15/2035
20030N-AM-3	COMCAST CORP			1	1.G FE	2,390,540	109.8100	2,196,205	2,000,000	2,277,532	0	(13,088)	0	0	6.450	5.067	MS	37,983	129,000	01/23/2012	03/15/2037
20030N-AX-9	COMCAST CORP			1	1.G FE	2,360,620	106.5750	2,131,503	2,000,000	2,274,131	0	(11,524)	0	0	6.400	5.102	MN	16,356	128,000	11/15/2013	05/15/2038
20030N-BE-0	COMCAST CORP		LS	1	1.G FE	7,000,524	90.2990	6,308,303	6,986,000	6,997,651	0	(984)	0	0	4.650	4.628	JJ	149,791	324,849	04/17/2017	07/15/2042
20030N-BH-3	COMCAST CORP			1	1.G FE	1,895,380	94.2300	1,884,602	2,000,000	1,934,191	0	5,035	0	0	4.250	4.664	JJ	39,194	85,000	10/04/2013	01/15/2033
20030N-BQ-3	COMCAST CORP			1	1.G FE	7,393,540	88.2280	6,175,963	7,000,000	7,345,715	0	(9,278)	0	0	4.600	4.256	FA	121,644	322,000	04/19/2017	08/15/2045
20268J-AF-0	COMMONSPIRIT HEALTH			1	1.G FE	5,028,600	82.2440	4,112,201	5,000,000	5,022,490	0	(2,786)	0	0	2.782	2.716	AO	34,775	139,100	10/21/2020	10/01/2030
20268J-AM-5	COMMONSPIRIT HEALTH			1	1.G FE	8,000,000	106.4120	8,512,958	8,000,000	8,000,000	0	0	0	0	6.461	6.461	MN	94,761	0	10/18/2022	11/01/2052
202795-HG-8	COMMONWEALTH EDISON			1	1.F FE	1,517,265	103.1840	1,547,765	1,500,000	1,517,083	0	(182)	0	0	5.875	5.724	FA	36,719	0	10/18/2022	02/01/2033
202795-HK-9	COMMONWEALTH EDISON			1	1.F FE	3,774,280	104.5510	4,182,025	4,000,000	3,847,163	0	7,209	0	0	5.900	6.330	MS	69,489	236,000	10/12/2007	03/15/2036
20338Q-AD-5	COMMSCOPE FINANCE LLC			1	4.B FE	264,475	92.2890	239,952	260,000	261,261	0	(1,040)	0	0	6.000	5.677	MS	5,200	15,600	10/02/2019	03/01/2026
20449E-EE-2	COMPASS BANK				1.G FE	472,436	100.5530	476,622	474,000	473,561	0	105	0	0	5.900	5.928	AO	6,992	27,966	03/14/2006	04/01/2026
207597-DX-0	CONN LT & PWR			1	1.E FE	8,365,630	98.8590	8,897,318	9,000,000	8,558,696	0	18,851	0	0	5.750	6.277	MS	172,500	517,500	07/17/2007	03/01/2037
207597-EA-9	CONN LT & PWR			1	1.E FE	4,988,250	103.2650	5,163,244	5,000,000	4,990,952	0	341	0	0	6.375	6.393	MS	106,250	318,750	09/10/2007	09/01/2037
20826F-BC-9	CONOCOPHIL CO			1	1.F FE	2,965,146	83.7080	2,511,233	3,000,000	2,965,359	0	214	0	0	3.758	3.843	MS	33,196	0	10/03/2022	03/15/2042
209111-FP-3	CONSOLIDATED EDISON OF NY			1	1.G FE	1,999,660	94.7970	1,895,942	2,000,000	1,999,740	0	32	0	0	3.800	3.802	MN	9,711	76,000	05/07/2018	05/15/2028
209111-GB-3	CONSOLIDATED EDISON OF NY		LS	1	1.G FE	4,979,950	71.9200	3,596,012	5,000,000	4,980,278	0	233	0	0	3.600	3.619	JD	8,000	180,000	06/03/2021	06/15/2061
210518-DA-1	CONSUMERS ENERGY CO			1	1.F FE	4,979,100	81.4590	4,072,926	5,000,000	4,981,240	0	443	0	0	3.950	3.974	JJ	91,069	197,500	02/15/2017	07/15/2047
224044-BY-2	COX COMMUNICATIONS INC			1	2.B FE	1,556,600	82.4820	1,649,643	2,000,000	1,612,009	0	9,370	0	0	4.700	6.440	JD	4,178	94,000	11/18/2015	12/15/2042
224044-CC-9	COX COMMUNICATIONS INC			1	2.B FE	3,813,750	80.9500	4,047,489	5,000,000	3,954,053	0	24,404	0	0	4.500	6.337	JD	625	225,000	03/01/2016	06/30/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
224044-CK-1	COX COMMUNICATIONS INC			1	2.B FE	2,981,580	81.6140	2,448,431	3,000,000	2,983,214	0	356	0	0	4.600	4.638	FA	52,133	138,000	07/24/2017	08/15/2047
225310-AN-1	CREDIT ACCEPTANC			1	3.C FE	1,634,000	94.3120	1,541,066	1,634,000	1,634,000	0	0	0	0	5.125	5.122	JD	233	83,743	12/09/2019	12/31/2024
22822R-BH-2	CROWN CASTLE			1	1.F FE	10,000,000	91.3850	9,138,464	10,000,000	10,000,000	0	0	0	0	4.241	4.241	MON	18,849	424,100	06/26/2018	07/15/2028
233293-AQ-2	DPL INC			1	3.B FE	454,107	89.8320	449,160	500,000	465,491	0	4,448	0	0	4.350	5.668	AO	4,592	21,750	03/24/2020	04/15/2029
23338V-AH-9	DTE ELECTRIC CO			1	1.E FE	2,986,530	83.3390	2,500,176	3,000,000	2,987,618	0	272	0	0	4.050	4.076	MN	15,525	121,500	04/30/2018	05/15/2048
23371D-AG-9	DAE FUNDING LLC			2	2.C FE	1,338,750	88.5490	1,328,242	1,500,000	1,348,742	0	9,992	0	0	3.375	5.630	MS	14,203	25,313	08/03/2022	03/20/2028
233851-BJ-2	DAIMLER FINANCE NA LLC			1	1.G FE	4,951,950	96.9800	4,849,010	5,000,000	4,991,191	0	5,272	0	0	3.250	3.364	FA	67,708	162,500	07/24/2014	08/01/2024
240019-BV-0	DAYTON POWER & LIGHT			1	2.A FE	5,165,588	77.7810	3,889,026	5,000,000	5,156,112	0	(3,504)	0	0	3.950	3.762	JD	8,778	197,500	04/09/2020	06/15/2049
244199-BD-6	DEERE & COMPANY	LS			1.F FE	4,502,560	103.5750	4,142,984	4,000,000	4,256,724	0	(31,984)	0	0	5.375	4.275	AO	44,792	215,000	12/05/2013	10/16/2029
24703T-AD-8	DELL INT LLC / EMC CORP			1	2.B FE	1,054,989	102.0890	1,020,885	1,000,000	1,038,425	0	(10,842)	0	0	6.020	4.771	JD	2,676	60,200	06/15/2021	06/15/2026
250847-EA-4	DETROIT EDISON			1	1.F FE	7,758,721	99.4980	6,201,739	6,233,000	7,498,594	0	(64,734)	0	0	5.700	3.852	AO	88,820	355,281	01/04/2021	10/01/2037
250847-EB-2	DETROIT EDISON			1	1.F FE	3,041,005	108.6990	3,260,983	3,000,000	3,027,598	0	(1,268)	0	0	6.625	6.520	JD	16,563	198,750	06/19/2006	06/01/2036
251799-AA-0	DEVON CORPORATION			1	2.B FE	1,989,791	114.1560	2,283,120	2,000,000	1,993,796	0	410	0	0	7.950	7.995	AO	33,567	159,000	05/13/2004	04/15/2032
25179M-AL-7	DEVON ENERGY CORPORATION			1	2.B FE	5,059,780	93.4280	4,671,378	5,000,000	5,045,890	0	(1,554)	0	0	5.600	5.518	JJ	129,111	280,000	08/10/2011	07/15/2041
25389J-AU-0	DIGITAL REALTY TRUST LP	LS		1	2.B FE	2,994,690	89.3900	2,681,701	3,000,000	2,996,384	0	485	0	0	3.600	3.621	JJ	54,000	108,000	06/10/2019	07/01/2029
254010-AD-3	DIGNITY HEALTH			1	1.G FE	1,060,080	96.8990	968,986	1,000,000	1,014,169	0	(7,424)	0	0	3.812	3.010	MN	6,353	38,120	04/06/2016	11/01/2024
254687-DV-5	DISNEY				1.G FE	10,319,701	110.4320	8,834,595	8,000,000	9,877,265	0	(148,462)	0	0	6.550	3.759	MS	154,289	524,000	11/18/2019	03/15/2033
254687-ER-3	DISNEY			1	1.G FE	1,283,483	108.0230	1,080,226	1,000,000	1,255,785	0	(9,335)	0	0	6.150	4.131	FA	23,233	61,500	11/18/2019	02/15/2041
25470D-AL-3	DISCOVERY COMMUNICATIONS			1	2.C FE	1,992,660	96.9590	1,939,184	2,000,000	1,997,113	0	775	0	0	4.900	4.947	MS	29,944	98,000	03/08/2016	03/11/2026
25525P-AA-5	DIVERSIFIED HEALTHCARE T			1	4.C FE	1,624,503	95.8920	1,389,470	1,449,000	1,501,275	0	(46,296)	0	0	9.750	6.730	JD	6,279	141,278	09/09/2020	06/15/2025
25746U-AV-1	DOMINION RESOURCES			1	2.B FE	3,788,450	100.5590	3,016,757	3,000,000	3,704,840	0	(47,951)	0	0	5.950	3.500	JD	7,933	178,500	01/04/2021	06/15/2035
25746U-DC-0	DOMINION RESOURCES			1	2.B FE	1,493,520	99.7060	1,495,585	1,500,000	1,499,356	0	5,836	0	0	2.450	3.515	JJ	16,946	0	08/16/2022	01/15/2023
264399-DK-9	DUKE ENERGY CORP			1	2.A FE	1,815,740	106.4320	2,128,645	2,000,000	1,927,677	0	9,637	0	0	6.000	6.750	JD	10,000	120,000	05/01/2002	12/01/2028
264399-ED-4	DUKE ENERGY CORP			1	2.A FE	5,303,135	107.5190	5,913,562	5,500,000	5,390,651	0	7,633	0	0	6.450	6.729	AO	74,892	354,750	01/10/2003	10/15/2032
26439R-AK-2	SPECTRA			1	2.B FE	2,762,334	98.1560	2,797,444	2,850,000	2,763,513	0	1,179	0	0	6.750	7.208	FA	72,675	0	11/01/2022	02/15/2032
26441C-BP-9	DUKE ENERGY			2	2.C FE	5,005,000	73.4290	3,671,449	5,000,000	5,003,720	0	(901)	0	0	3.250	3.230	JJ	74,931	129,549	09/24/2021	01/15/2082
26442U-AG-9	DUKE ENERGY PROGRESS LLC			1	1.F FE	6,998,670	94.1260	6,588,791	7,000,000	6,999,024	0	111	0	0	3.700	3.702	MS	86,333	259,000	08/06/2018	09/01/2028
26884A-BF-9	ERP OPERATING			1	1.G FE	4,967,050	92.4230	4,621,155	5,000,000	4,986,199	0	3,327	0	0	2.850	2.926	MN	23,750	142,500	10/04/2016	11/01/2026
277432-AP-5	EASTMAN CHEMICAL			1	2.B FE	4,201,065	82.8190	3,726,859	4,500,000	4,240,809	0	6,378	0	0	4.650	5.090	AO	44,175	209,250	09/15/2015	10/15/2044
29266M-AF-6	IBERDROLA FINANCE			1	2.A FE	8,013,930	106.1950	7,433,661	7,000,000	7,742,386	0	(37,047)	0	0	6.750	5.605	JJ	217,875	472,500	09/11/2014	07/15/2036
29273R-AZ-2	ENERGY TRANSFER PARTNERS	LS		1	2.C FE	3,631,951	92.5550	2,935,829	3,172,000	3,608,348	0	(12,431)	0	0	5.950	4.885	AO	47,184	188,734	01/21/2021	10/01/2043
29273R-BJ-7	ENERGY TRANSFER PARTNERS			1	2.C FE	11,723,100	92.7310	9,273,090	10,000,000	11,605,612	0	(38,434)	0	0	6.125	4.944	JD	27,222	612,500	10/02/2019	12/15/2045
29278N-AE-3	ENERGY TRANSFER PARTNERS			1	2.C FE	1,997,980	90.2020	1,804,043	2,000,000	1,998,098	0	118	0	0	6.000	6.007	JD	5,333	120,000	04/27/2022	06/15/2048
29278N-AL-7	ENERGY TRANSFER PARTNERS			1	2.C FE	1,990,120	99.7710	1,995,415	2,000,000	1,994,480	0	4,360	0	0	4.250	5.539	MS	25,028	0	10/25/2022	03/15/2023
29364D-10-0	ENTERGY ARKANSAS INC PFD			3	1.F FE	4,049,086	20.1000	3,772,247	187,674	4,049,086	0	0	0	0	4.875	5.649	MJSD	0	228,728	01/23/2017	09/01/2066
29364N-10-8	ENTERGY MISSISSIPPI INC PFD			3	1.F FE	6,156,524	20.3700	5,642,327	276,992	6,156,524	0	0	0	0	4.900	5.511	JAJO	84,829	339,315	03/14/2017	10/01/2066
29364W-10-8	ENTERGY LOUISIANA HOLDINGS LLC PFD			3	1.F FE	3,630,865	20.2700	3,408,279	168,144	3,630,865	0	0	0	0	4.875	5.644	MJSD	0	204,926	03/14/2017	10/01/2066
29365B-AD-8	ENTERGY NO PP			1	2.B YE	4,000,000	87.9870	3,519,471	4,000,000	4,000,000	0	0	0	0	4.190	4.190	MN	19,553	167,600	11/16/2021	11/19/2031
29365B-AE-6	ENTERGY NO PP			1	2.B	4,000,000	82.1200	3,284,790	4,000,000	4,000,000	0	0	0	0	4.510	4.510	MN	21,047	180,400	11/16/2021	11/19/2036
29379V-BC-6	ENTERPRISE PRODUCTS			1	2.A FE	998,450	90.3410	903,406	1,000,000	998,627	0	31	0	0	5.100	5.110	FA	19,267	51,000	02/05/2014	02/15/2045
29379V-BJ-1	ENTERPRISE PRODUCTS	LS		1	2.A FE	3,501,955	87.6200	3,066,712	3,500,000	3,501,515	0	(44)	0	0	4.900	4.896	MN	21,914	171,500	05/04/2015	05/15/2046
29379V-BZ-5	ENTERPRISE PRODUCTS	LS		1	2.A FE	4,968,000	72.7180	3,635,904	5,000,000	4,968,988	0	360	0	0	3.950	3.982	JJ	82,840	197,500	01/06/2020	01/31/2060
29670V-AA-7	ESSENTIAL PROPER			1	2.C FE	4,990,000	72.5150	3,625,753	5,000,000	4,991,328	0	884	0	0	2.950	2.973	JJ	68,014	154,465	06/22/2021	07/15/2031
29717P-AQ-0	ESSEX PORTFOLIO LP			1	2.A FE	4,969,300	93.9350	4,696,756	5,000,000	4,988,565	0	3,180	0	0	3.375	3.448	AO	35,625	168,750	04/04/2016	04/15/2026
30040W-AE-8	EVERSOURCE ENERGY			1	2.A FE	1,998,640	92.2430	1,844,857	2,000,000	1,999,247	0	132	0	0	3.300	3.308	JJ	30,433	66,000	01/03/2018	01/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30231G-AW-2	EXXON MOBIL CORP			1	1.D FE	5,000,000	85.5250	4,276,274	5,000,000	5,000,000	0	0	0	0	4.114	4.114	MS	68,567	205,700	02/29/2016	03/01/2046
302491-AV-7	FMC CORP			1	2.C FE	1,998,980	79.5770	1,591,547	2,000,000	1,998,942	0	18	0	0	4.500	4.503	AO	22,500	90,000	09/17/2019	10/01/2049
31428X-AX-4	FEDEX CORP			1	2.B FE	5,147,550	95.0110	4,750,573	5,000,000	5,116,871	0	(7,962)	0	0	4.900	4.627	JJ	112,972	245,000	10/26/2018	01/15/2034
320209-AB-5	FIRST FINANCIAL BANCORP			2	2.B FE	5,000,000	96.0570	4,802,868	5,000,000	5,000,000	0	0	0	0	5.250	5.250	MN	33,542	262,500	04/24/2020	05/15/2030
337738-AV-0	FISERV INC			1	2.B FE	2,240,320	81.3300	1,626,592	2,000,000	2,225,374	0	(5,074)	0	0	4.400	3.726	JJ	44,000	88,000	12/04/2019	07/01/2049
337932-AC-1	FIRST ENERGY CORP			1	3.A FE	1,031,800	112.9420	1,129,419	1,000,000	1,018,808	0	(1,490)	0	0	7.375	7.084	MN	9,424	73,750	05/27/2010	11/15/2031
33939H-AA-7	FLEX INTERMEDIATE HOLDCO			1	2.C FE	5,105,150	78.6790	3,933,951	5,000,000	5,092,140	0	(10,008)	0	0	3.363	3.112	JD	467	168,150	08/26/2021	06/30/2031
341081-FD-4	FLORIDA PR & LT CO			1	1.E FE	1,948,100	99.6960	1,993,914	2,000,000	1,959,666	0	1,284	0	0	5.250	5.426	FA	43,750	105,000	03/03/2011	02/01/2041
341099-CB-3	FLORIDA POWER CORP			1	1.F FE	986,390	102.6200	1,026,199	1,000,000	992,148	0	540	0	0	5.900	6.003	MS	19,667	59,000	09/15/2006	03/01/2033
341099-CL-1	FLORIDA POWER CORP			1	1.F FE	2,987,340	110.1470	3,304,409	3,000,000	2,990,567	0	344	0	0	6.400	6.432	JD	8,533	192,000	06/11/2008	06/15/2038
345397-XL-2	FORD MOTOR CREDIT				3.B FE	2,993,310	93.4430	2,803,285	3,000,000	2,997,862	0	732	0	0	4.134	4.162	FA	50,642	124,020	12/22/2015	08/04/2025
345397-XU-2	FORD MOTOR CREDIT				3.A FE	5,000,000	93.5390	4,676,957	5,000,000	5,000,000	0	0	0	0	4.389	4.389	JJ	105,458	219,450	01/05/2016	01/08/2026
34959J-AH-1	FORTIVE CORPORATION			1	2.B FE	4,765,350	77.7060	3,885,295	5,000,000	4,786,732	0	4,974	0	0	4.300	4.599	JD	9,556	215,000	05/08/2018	06/15/2046
34960P-AB-7	FORTRESS TRANSPORTATION & IN			1	3.C FE	314,938	94.0890	287,911	306,000	307,764	0	(2,283)	0	0	6.500	5.921	AO	4,973	19,890	08/29/2019	10/01/2025
35085A-AA-9	486 LESSER STREET TAX				1.G FE	1,145,000	100.0000	1,145,000	1,145,000	1,145,000	0	0	0	0	4.400	0.500	FMAN	103,865	13,277	10/29/2015	02/01/2032
35137L-AK-1	FOX CORP			1	2.B FE	5,033,597	89.6410	4,482,053	5,000,000	5,032,216	0	(570)	0	0	5.576	5.529	JJ	120,813	278,800	03/06/2020	01/25/2049
35671D-BC-8	FREEPORT-MC C&G			1	2.C FE	5,911,964	90.1230	5,407,384	6,000,000	5,925,978	0	1,923	0	0	5.450	5.551	MS	96,283	327,000	10/10/2013	03/15/2043
35671D-CD-5	FREEPORT-MC C&G			1	2.C FE	598,000	96.4410	576,716	598,000	598,000	0	0	0	0	5.250	5.250	MS	10,465	31,395	08/01/2019	09/01/2029
359694-AB-2	H.B. FULLER CO.			1	3.C FE	4,977,550	93.0930	4,654,637	5,000,000	4,989,464	0	2,263	0	0	4.000	4.055	FA	75,556	200,000	02/09/2017	02/15/2027
36267V-AL-7	GE HEALTHCARE HLDG LLC			1	2.B FE	7,000,000	107.2210	7,505,481	7,000,000	7,000,000	0	0	0	0	6.377	6.377	MN	48,359	0	11/09/2022	11/22/2052
37045V-AT-7	GENERAL MOTORS CO	LS		1	2.C FE	8,544,760	87.3230	6,985,866	8,000,000	8,516,602	0	(9,140)	0	0	5.950	5.480	AO	119,000	476,000	01/08/2020	04/01/2049
37185L-AJ-1	GENESIS ENERGY			1	4.B FE	420,630	95.2950	400,238	420,000	420,073	0	(120)	0	0	6.500	6.475	AO	6,825	27,300	08/07/2017	10/01/2025
37185L-AL-6	GENESIS ENERGY	LS		1	4.B FE	2,083,000	92.1430	1,919,345	2,083,000	2,083,000	0	0	0	0	7.750	7.750	FA	67,264	161,433	01/09/2020	02/01/2028
373298-BR-8	GEORGIA PACIFIC			1	1.G FE	2,136,877	113.4400	1,758,313	1,550,000	1,859,428	0	(37,881)	0	0	7.750	4.356	MN	15,349	120,125	06/02/2014	11/15/2029
375558-BD-4	GILEAD SCIENCES INC			1	2.A FE	1,991,740	90.4120	1,808,244	2,000,000	1,992,641	0	168	0	0	4.750	4.776	MS	31,667	95,000	09/09/2015	03/01/2046
378272-AF-5	GLENCORE FUNDING LLC			1	2.A FE	1,998,860	99.4740	1,989,475	2,000,000	1,999,823	0	74	0	0	4.125	4.132	MN	7,104	82,500	05/22/2013	05/30/2023
378272-AH-1	GLENCORE FUNDING LLC			1	2.A FE	2,078,540	98.7370	1,974,749	2,000,000	2,012,610	0	(9,132)	0	0	4.625	4.128	AO	15,931	92,500	08/20/2014	04/29/2024
37954F-AG-9	GLOBAL PART/GLP FINANCE			1	4.B FE	903,000	95.4340	861,766	903,000	903,000	0	0	0	0	7.000	7.000	FA	26,338	63,210	02/18/2020	08/01/2027
38141G-FD-1	GOLDMAN SACHS GROUP INC			1	2.B FE	5,130,600	106.5050	5,325,257	5,000,000	5,097,743	0	(3,873)	0	0	6.750	6.540	AO	84,375	337,500	05/17/2011	10/01/2037
38141G-WL-4	GOLDMAN SACHS GROUP INC			1	2.A FE	2,500,000	92.8970	2,322,418	2,500,000	2,500,000	0	0	0	0	3.691	3.691	JD	6,664	92,275	05/31/2017	06/05/2028
384637-AA-2	GRAHAM HOLDINGS CO			1	3.B FE	1,800,069	98.0990	1,755,978	1,790,000	1,792,608	0	(1,774)	0	0	5.750	5.662	JD	8,577	102,925	05/24/2018	06/01/2026
389375-AL-0	GRAY TELEVISION INC	LS		1	4.B FE	2,041,000	72.3550	1,465,922	2,026,000	2,037,292	0	(1,682)	0	0	4.750	4.656	AO	20,316	96,235	10/09/2020	10/15/2030
39121J-AE-0	GREAT RIVER ENERGY			1	1.G FE	6,090,466	102.9030	6,461,017	6,278,772	6,219,042	0	4,194	0	0	6.254	6.455	JJ	196,337	163,614	10/13/2022	07/01/2038
39121J-B*-0	GREAT RIVER ENERGY PP			1	1.G	1,600,000	94.3750	1,509,995	1,600,000	1,600,000	0	0	0	0	3.760	3.759	AO	15,040	60,160	01/16/2015	10/01/2028
404119-BN-8	HCA INC			1	2.C FE	250,000	99.4520	248,629	250,000	250,000	0	0	0	0	5.000	5.000	MS	3,681	12,500	03/03/2014	03/15/2024
404119-BW-8	HCA INC			1	2.C FE	160,000	100.1450	160,233	160,000	160,000	0	0	0	0	5.875	5.875	FA	3,917	9,400	01/17/2019	02/01/2029
428102-AE-7	HESS INF PART / FIN CORP	LS		1	3.A FE	7,292,813	85.7540	6,217,131	7,250,000	7,282,604	0	(7,136)	0	0	4.250	4.167	FA	116,403	316,684	08/03/2021	02/15/2030
428291-AN-8	HEXCEL CORP			1	3.A FE	3,484,565	92.4740	3,236,605	3,500,000	3,492,697	0	1,494	0	0	4.200	4.255	FA	55,533	147,000	02/13/2017	02/15/2027
437076-AS-1	HOME DEPOT			1	1.F FE	7,310,320	106.9990	8,559,955	8,000,000	7,487,693	0	20,050	0	0	5.875	6.538	JD	19,583	470,000	12/08/2010	12/16/2036
44409M-AA-4	HUDSON PACIFIC PROPERTIE			1	2.C FE	4,826,025	85.0570	4,252,859	5,000,000	4,898,321	0	18,206	0	0	3.950	4.417	MN	32,917	197,500	09/20/2018	11/01/2027
446150-AX-2	HUNTINGTON BANCSHARES INC			2	2.A FE	4,827,422	72.3830	3,619,172	5,000,000	4,833,967	0	6,545	0	0	2.487	2.781	FA	46,977	62,175	05/05/2022	08/15/2036
44891A-BP-1	HYUNDAI CAPITAL AMERICA			1	2.A FE	2,999,190	85.5230	2,565,680	3,000,000	2,999,411	0	105	0	0	2.375	2.379	AO	15,042	71,250	09/15/2020	10/15/2027
451102-BW-6	ICAHN ENTERPRISES/FIN			1	3.C FE	1,069,279	96.6840	1,014,214	1,049,000	1,056,325	0	(4,778)	0	0	4.750	4.274	MS	14,671	49,828	03/06/2020	09/15/2024
45138L-AT-0	IDAHO POWER CORP			1	1.F FE	1,994,640	102.8520	2,057,037	2,000,000	1,995,947	0	153	0	0	6.250	6.270	AO	26,389	125,000	10/15/2007	10/15/2037
454889-AR-7	INDIANA MICHIGAN POWER			1	1.G FE	1,068,570	73.9820	739,821	1,000,000	1,063,557	0	(1,700)	0	0	3.750	3.366	JJ	18,750	37,500	12/05/2019	07/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45780D-BH-4	INSTITUTE ADVANCED STUDY			1	1.A FE	1,000,000	82.3750	823,754	1,000,000	1,000,000	0	0	0	0	3.892	3.892	JD	3,243	38,920	12/13/2012	12/01/2042
458140-AY-6	INTEL CORPORATION			1	1.E FE	4,970,950	81.0240	4,051,205	5,000,000	4,973,865	0	608	0	0	4.100	4.134	MN	28,472	205,000	05/08/2017	05/11/2047
459200-AS-0	IBM			1	1.G FE	1,258,990	107.0350	1,070,349	1,000,000	1,109,054	0	(19,128)	0	0	6.500	4.083	JJ	29,972	65,000	10/15/2013	01/15/2028
460146-CK-7	INTERNATIONAL PAPER CO			1	2.B FE	3,048,120	87.1090	2,613,280	3,000,000	3,040,441	0	(1,117)	0	0	4.800	4.699	JD	6,400	144,000	12/19/2014	06/15/2044
46284V-AL-5	IRON MOUNTAIN INC			1	3.C FE	2,153,500	87.2150	1,744,307	2,000,000	2,118,239	0	(15,814)	0	0	5.625	4.768	JJ	51,875	112,500	09/08/2020	07/15/2032
465685-AD-7	ITC HOLDINGS CORP			1	2.B FE	5,379,430	100.6060	5,533,337	5,500,000	5,414,715	0	3,620	0	0	6.375	6.545	MS	88,630	350,625	08/17/2007	09/30/2036
46625H-JM-3	JP MORGAN CHASE & CO				1.G FE	9,289,900	97.7380	8,796,382	9,000,000	9,247,909	0	(7,343)	0	0	5.625	5.392	FA	189,844	506,250	04/29/2016	08/16/2043
46625H-KC-3	JP MORGAN CHASE & CO			2	1.F FE	4,988,900	96.5260	4,826,296	5,000,000	4,997,354	0	1,193	0	0	3.125	3.151	JJ	68,576	156,250	01/15/2015	01/23/2025
46625H-RY-8	JP MORGAN CHASE & CO			1	1.F FE	2,067,020	93.5360	1,870,710	2,000,000	2,031,912	0	(7,185)	0	0	3.782	3.394	FA	31,517	75,640	10/02/2017	02/01/2028
46647P-AR-7	JPMORGAN CHASE & CO			1	1.F FE	5,000,000	92.6320	4,631,618	5,000,000	5,000,000	0	0	0	0	4.005	4.005	AO	37,825	200,250	04/16/2018	04/23/2029
46647P-BP-0	JPMORGAN CHASE & CO			1	1.G FE	2,000,000	82.3340	1,646,688	2,000,000	2,000,000	0	0	0	0	2.956	2.956	MN	7,883	59,120	05/06/2020	05/13/2031
46647P-BV-7	JPMORGAN CHASE & CO			1	1.E FE	5,000,000	65.6250	3,281,253	5,000,000	5,000,000	0	0	0	0	2.525	2.525	MN	14,729	126,250	11/12/2020	11/19/2041
46655F-AA-5	JMA-RM LLC				1.B FE	410,000	100.0000	410,000	410,000	410,000	0	0	0	0	3.880	3.880	MON	1,326	5,675	03/29/2022	03/01/2072
478160-AJ-3	JOHNSON & JOHNSON				1.A FE	5,190,794	118.1630	5,606,834	4,745,000	4,929,070	0	(21,747)	0	0	6.950	6.228	MS	109,926	329,778	06/27/2002	09/01/2029
478160-CM-4	JOHNSON & JOHNSON			1	1.A FE	5,977,380	81.8050	4,908,306	6,000,000	5,980,091	0	488	0	0	3.500	3.520	JJ	96,833	210,000	11/08/2017	01/15/2048
478165-AH-6	JOHNSON (S.C.) & SON INC			1	1.G FE	5,124,550	89.5180	4,475,887	5,000,000	5,108,352	0	(2,566)	0	0	4.750	4.598	AO	50,139	237,500	11/04/2015	10/15/2046
478375-AH-1	JOHNSON CONTROLS			1	2.B FE	2,234,760	103.7260	2,074,515	2,000,000	2,182,963	0	(9,731)	0	0	6.000	5.034	JJ	55,333	120,000	12/28/2016	01/15/2036
48121@-AN-1	JRD HOLDINGS PP			1	2.B PL	2,000,000	76.0770	1,521,549	2,000,000	2,000,000	0	0	0	0	2.680	2.680	AO	11,464	53,600	10/12/2021	10/14/2031
48305Q-AC-7	KAISER FOUNDATION HOSPIT			1	1.D FE	3,260,066	93.2400	3,170,157	3,400,000	3,325,007	0	15,654	0	0	3.150	3.705	MN	17,850	107,100	08/01/2018	05/01/2027
48305Q-AD-5	KAISER FOUNDATION HOSPIT			1	1.D FE	4,952,550	84.8980	4,244,910	5,000,000	4,957,374	0	986	0	0	4.150	4.206	MN	34,583	207,500	04/25/2017	05/01/2047
485134-BH-2	EVERGY METRO			1	1.F FE	1,987,987	100.8710	2,017,426	2,000,000	1,992,058	0	388	0	0	6.050	6.094	MN	15,461	121,000	05/23/2006	11/15/2035
487836-AT-5	KELLOGG CO			1	2.B FE	2,367,400	113.7880	2,275,753	2,000,000	2,186,276	0	(17,036)	0	0	7.450	6.000	AO	37,250	149,000	01/18/2007	04/01/2031
491674-BG-1	KU ENERGY CORP			1	1.F FE	1,931,033	94.7290	1,894,579	2,000,000	1,946,521	0	1,752	0	0	5.125	5.359	MN	17,083	102,500	07/07/2011	11/01/2040
493267-AK-4	KEYCORP	LS		2	3.A FE	5,000,000	87.5200	4,375,997	5,000,000	5,000,000	0	0	0	0	5.000	5.000	MJSD	11,111	250,000	09/06/2016	09/15/2026
49327V-2A-1	KEY BANK NA				2.A FE	1,995,120	93.7830	1,875,666	2,000,000	1,998,108	0	504	0	0	3.400	3.429	MN	7,744	68,000	05/17/2016	05/20/2026
49327V-2B-9	KEY BANK NA				2.A FE	2,825,580	89.0960	2,672,891	3,000,000	2,833,824	0	8,244	0	0	3.900	4.935	AO	25,350	58,500	08/16/2022	04/13/2029
49327V-2C-7	KEY BANK NA				2.A FE	4,987,500	92.2660	4,613,281	5,000,000	4,987,645	0	145	0	0	4.900	4.932	FA	97,319	0	08/03/2022	08/08/2032
49337W-AJ-9	KEYSPAN CORP			1	2.B FE	4,383,850	93.2110	4,660,558	5,000,000	4,586,347	0	21,048	0	0	5.803	6.808	AO	72,538	290,150	05/29/2008	04/01/2035
49338C-AA-1	KEYSPAN GAS EAST			1	2.A FE	6,000,000	96.2490	5,774,922	6,000,000	6,000,000	0	0	0	0	5.819	5.819	AO	87,285	349,140	03/28/2011	04/01/2041
49338L-AE-3	KEYSIGHT TECHNOLOGIES	LS		1	2.B FE	2,496,825	97.8670	2,446,676	2,500,000	2,498,304	0	318	0	0	4.600	4.616	AO	27,153	115,000	03/28/2017	04/06/2027
494368-AS-2	KIMBERLY CLARK			1	1.F FE	5,039,010	104.5020	5,225,098	5,000,000	5,013,130	0	(2,172)	0	0	6.375	6.313	JJ	159,375	318,750	06/19/2002	01/01/2028
494368-BC-6	KIMBERLY CLARK			1	1.F FE	1,978,920	115.2870	2,305,742	2,000,000	1,984,730	0	597	0	0	6.625	6.707	FA	55,208	132,500	07/25/2007	08/01/2037
49456B-AH-4	KINDER MORGAN			1	2.B FE	2,216,286	91.6280	2,057,041	2,245,000	2,219,916	0	545	0	0	5.550	5.638	JD	10,383	124,598	12/16/2014	06/01/2045
49456B-AJ-0	KINDER MORGAN			1	2.B FE	3,991,360	85.2380	3,409,518	4,000,000	3,992,185	0	170	0	0	5.050	5.064	FA	76,311	202,000	02/23/2015	02/15/2046
49456B-AQ-4	KINDER MORGAN			1	2.B FE	1,995,180	87.3620	1,747,238	2,000,000	1,995,400	0	84	0	0	5.200	5.216	MS	34,667	104,000	02/22/2018	03/01/2048
50077L-AB-2	KRAFT HEINZ FOODS CO			1	2.C FE	2,990,378	81.6840	2,450,524	3,000,000	2,991,619	0	199	0	0	4.375	4.394	JD	10,938	131,250	08/19/2016	06/01/2046
50077L-AM-8	KRAFT HEINZ FOODS CO			1	2.C FE	996,098	92.1460	921,463	1,000,000	996,560	0	78	0	0	5.200	5.226	JJ	23,978	52,000	08/19/2016	07/15/2045
501044-BZ-3	KROGER CO			1	2.A FE	1,148,040	112.8030	1,128,027	1,000,000	1,074,222	0	(6,685)	0	0	7.500	6.329	AO	18,750	75,000	05/10/2005	04/01/2031
501044-CT-6	KROGER CO			1	2.A FE	4,448,096	92.1680	3,963,214	4,300,000	4,425,062	0	(3,727)	0	0	5.150	4.919	FA	92,271	221,450	01/08/2016	08/01/2043
501044-DF-5	KROGER CO			1	2.A FE	4,326,149	76.8290	3,419,667	4,451,000	4,334,563	0	2,864	0	0	3.875	4.047	AO	36,412	172,476	12/02/2019	10/15/2046
501044-DL-2	KROGER CO			1	2.A FE	2,980,440	96.4790	2,894,356	3,000,000	2,987,100	0	1,808	0	0	4.500	4.582	JJ	62,250	135,000	01/07/2019	01/15/2029
50249A-AK-9	LYB INT FINANCE III	LS		1	2.B FE	5,136,350	65.0390	3,251,974	5,000,000	5,133,232	0	(1,658)	0	0	3.800	3.669	AO	47,500	190,000	02/18/2021	10/01/2060
50587K-AB-7	LAFARGEHOLCIM FINANCE US			1	2.A FE	9,182,027	81.7470	7,067,005	8,645,000	9,123,308	0	(11,719)	0	0	4.750	4.371	MS	112,925	410,638	06/22/2017	09/22/2046
51808B-AE-2	LASMO (USA) INC			1	2.B FE	9,365,433	106.4710	9,220,421	8,660,000	8,896,391	0	(40,075)	0	0	7.300	6.632	MN	80,779	632,180	07/12/2002	11/15/2027
526057-BV-5	LENNAR CORPORATION			1	2.B FE	1,937,000	99.0750	1,919,074	1,937,000	1,937,000	0	0	0	0	4.750	4.750	MN	7,923	92,008	04/21/2015	05/30/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
53154*-AM-5	LIBERTY UTILITY PP			1	2.A	3,000,000	94.4020	2,832,069	3,000,000	3,000,000	0	0	0	0	3.940	3.940	AO	20,028	118,200	03/06/2017	04/30/2027
539830-AF-6	LOCKHEED MARTIN				1.G FE	6,578,890	108.5210	5,968,670	5,500,000	5,768,358	0	(70,751)	0	0	7.750	6.106	MN	71,042	426,250	08/17/2004	05/01/2026
539830-AR-0	LOCKHEED MARTIN			1	1.G FE	5,481,818	108.4670	6,122,969	5,645,000	5,531,769	0	5,031	0	0	6.150	6.371	MS	115,723	347,168	07/22/2008	09/01/2036
539830-AW-9	LOCKHEED MARTIN			1	1.G FE	2,060,000	105.5230	2,173,766	2,060,000	2,060,000	0	0	0	0	5.720	5.720	JD	9,819	117,832	07/29/2011	06/01/2040
539830-BC-2	LOCKHEED MARTIN			1	1.G FE	5,029,250	88.6770	4,433,826	5,000,000	5,022,117	0	(1,518)	0	0	3.600	3.554	MS	60,000	180,000	12/08/2017	03/01/2035
539830-BY-4	LOCKHEED MARTIN			1	1.G FE	9,913,900	108.0120	10,801,169	10,000,000	9,912,977	0	(923)	0	0	5.900	5.956	MN	109,806	0	10/19/2022	11/15/2063
548661-CX-3	LOWES COMPANIES			1	2.A FE	926,831	87.2290	759,763	871,000	921,069	0	(1,723)	0	0	4.650	4.210	AO	8,550	40,502	06/20/2019	04/15/2042
548661-DS-3	LOWES COMPANIES			1	2.A FE	2,489,450	83.5610	2,089,020	2,500,000	2,489,963	0	192	0	0	4.550	4.576	AO	27,174	113,750	04/03/2019	04/05/2049
55336V-AN-0	MPLX LP			1	2.B FE	1,986,960	79.7780	1,595,563	2,000,000	1,988,157	0	236	0	0	4.700	4.740	AO	19,844	94,000	02/05/2018	04/15/2048
559080-AL-0	MAGELLAN MIDSTREAM PRTNS			1	2.A FE	1,975,240	75.4200	1,508,390	2,000,000	1,978,069	0	520	0	0	4.250	4.324	MS	25,028	85,000	09/06/2016	09/15/2046
565849-AM-8	MARATHON OIL CORP			1	2.C FE	2,998,230	85.5510	2,566,532	3,000,000	2,998,280	0	37	0	0	5.200	5.204	JD	13,000	156,000	06/01/2015	06/01/2045
56585A-AH-5	MARATHON PETROLEUM CORP			1	2.B FE	5,758,250	83.7160	5,022,936	6,000,000	5,792,829	0	5,092	0	0	4.750	5.011	MS	83,917	285,000	12/09/2014	09/15/2044
571676-AB-1	MARS INC			1	1.F FE	1,132,234	89.1070	948,095	1,064,000	1,112,038	0	(6,207)	0	0	3.200	2.507	AO	8,512	34,048	08/22/2019	04/01/2030
571676-AD-7	MARS INC			1	1.F FE	4,993,750	84.6290	4,231,426	5,000,000	4,994,364	0	235	0	0	3.875	3.884	AO	48,438	193,750	03/26/2019	04/01/2039
573284-AU-0	MARTIN MARIETTA MATERIALS			1	2.B FE	1,993,620	80.9010	1,618,024	2,000,000	1,994,166	0	128	0	0	4.250	4.269	JD	3,778	85,000	12/06/2017	12/15/2047
577081-BD-3	MATTEL INC	LS		1	3.A FE	91,267	98.0900	90,243	92,000	91,510	0	82	0	0	5.875	6.000	JD	240	5,405	11/18/2019	12/15/2027
58013M-EC-4	MCDONALD'S CORP			1	2.A FE	1,995,200	108.7240	2,174,484	2,000,000	1,996,334	0	137	0	0	6.300	6.318	AO	26,600	126,000	10/15/2007	10/15/2037
58013M-FA-7	MCDONALD'S CORP			1	2.A FE	5,081,050	92.7000	4,635,022	5,000,000	5,070,310	0	(1,725)	0	0	4.875	4.773	JD	14,896	243,750	12/08/2015	12/09/2045
58013M-FF-6	MCDONALD'S CORP			1	2.A FE	2,148,146	95.6690	2,104,707	2,200,000	2,168,090	0	5,325	0	0	3.800	4.109	AO	20,900	83,600	01/08/2019	04/01/2028
582839-AH-9	MEAD JOHNSON NUTRITION CO			1	1.G FE	1,012,740	97.9340	979,339	1,000,000	1,003,954	0	(1,400)	0	0	4.125	3.968	MN	5,271	41,250	12/08/2015	11/15/2025
585055-BU-9	MEDTRONIC INC			1	1.G FE	997,268	92.9630	929,633	1,000,000	997,598	0	59	0	0	4.625	4.642	MS	13,618	46,250	09/02/2015	03/15/2045
58506Y-AS-1	MEDSTAR HEALTH INC			1	1.F FE	1,000,000	72.3710	723,708	1,000,000	1,000,000	0	0	0	0	3.626	3.626	FA	13,698	36,260	01/09/2020	08/15/2049
586054-AC-2	MEMORIAL SLOAN-KETTERING			1	1.D FE	1,544,374	82.5400	1,279,366	1,550,000	1,544,820	0	73	0	0	4.200	4.219	JJ	32,550	65,100	02/04/2015	07/01/2055
58933Y-AV-7	MERCK & CO INC			1	1.E FE	4,947,900	87.8530	4,392,643	5,000,000	4,954,730	0	1,952	0	0	3.900	3.976	MS	61,750	195,000	03/05/2019	03/07/2039
58942H-AB-7	MERCY HEALTHCARE SYSTEM			1	1.E FE	5,000,000	91.9360	4,596,815	5,000,000	5,000,000	0	0	0	0	3.555	3.555	FA	74,063	177,750	12/12/2017	08/01/2027
59022C-AJ-2	MERRILL LYNCH & CO			1	2.A FE	2,000,000	101.8070	2,036,130	2,000,000	2,000,000	0	0	0	0	6.110	6.110	JJ	51,596	122,200	01/22/2007	01/29/2037
594918-BT-0	MICROSOFT CORP			1	1.A FE	2,985,450	85.4190	2,562,583	3,000,000	2,987,278	0	329	0	0	3.700	3.727	FA	44,092	111,000	08/01/2016	08/08/2046
594918-CA-0	MICROSOFT CORP			1	1.A FE	4,986,550	93.9330	4,696,636	5,000,000	4,987,868	0	280	0	0	4.250	4.266	FA	85,590	212,500	01/30/2017	02/06/2047
59523U-AL-1	MID-AMERICA APARTMENTS L			1	1.G FE	2,805,431	97.8170	2,665,513	2,725,000	2,738,923	0	(11,442)	0	0	3.750	3.317	JD	4,542	102,188	07/11/2016	06/15/2024
59523U-AM-9	MID-AMERICA APARTMENTS L			1	1.G FE	5,987,697	97.1680	5,831,034	6,001,000	5,995,861	0	1,170	0	0	4.000	4.025	MN	30,672	240,040	04/05/2016	11/15/2025
59562V-AM-9	BERKSHIRE HATHAWAY ENERG			1	1.G FE	4,778,866	105.0550	4,181,177	3,980,000	4,583,281	0	(32,494)	0	0	6.125	4.585	AO	60,944	243,775	02/24/2016	04/01/2036
60871R-AG-5	MOLSON COORS BREWING CO			1	2.C FE	3,993,800	92.8540	3,714,164	4,000,000	3,997,571	0	632	0	0	3.000	3.018	JJ	55,333	120,000	06/28/2016	07/15/2026
609207-AP-0	MONDELEZ INTERNATIONAL INC			1	2.B FE	4,918,650	86.8150	4,340,736	5,000,000	4,924,814	0	1,507	0	0	4.625	4.727	MN	34,688	231,250	05/03/2018	05/07/2048
617446-7Y-9	MORGAN STANLEY				2.A FE	998,240	97.1980	971,980	1,000,000	999,305	0	157	0	0	4.350	4.369	MS	13,654	43,500	09/03/2014	09/08/2026
61747Y-DY-8	MORGAN STANLEY			1	1.G FE	4,962,500	85.0140	4,250,686	5,000,000	4,968,144	0	843	0	0	4.300	4.345	JJ	91,972	215,000	01/22/2015	01/27/2045
61761J-3R-8	MORGAN STANLEY			1	1.G FE	4,966,000	93.2880	4,664,407	5,000,000	4,986,529	0	3,485	0	0	3.125	3.205	JJ	66,840	156,250	07/20/2016	07/27/2026
626738-AF-5	MURPHY OIL USA INC	LS		1	3.B FE	4,393,125	83.2640	3,746,862	4,500,000	4,407,993	0	9,379	0	0	3.750	4.047	FA	63,750	168,750	05/26/2021	02/15/2031
628530-AV-9	MYLAN LABORATORIES INC			1	2.C FE	758,615	99.8800	750,101	751,000	751,326	0	(7,289)	0	0	3.125	1.978	JJ	10,822	11,734	02/17/2022	01/15/2023
62854A-AN-4	MYLAN NV			1	2.C FE	992,689	93.4590	934,587	1,000,000	996,979	0	795	0	0	3.950	4.044	JD	1,756	39,500	02/03/2017	06/15/2026
62854A-AP-9	MYLAN NV			1	2.C FE	14,601,960	75.7720	9,092,621	12,000,000	14,503,739	0	(66,751)	0	0	5.250	3.885	JD	28,000	630,000	07/01/2021	06/15/2046
62912X-AC-8	NGPL PIPE LLC			1	2.C FE	4,147,500	104.5000	3,657,495	3,500,000	4,056,240	0	(22,224)	0	0	7.768	6.129	JD	12,084	271,880	06/11/2018	12/15/2037
637417-AK-2	NATL RETAIL PROP			1	2.A FE	4,979,650	90.6160	4,530,792	5,000,000	4,989,329	0	1,975	0	0	3.500	3.548	AO	36,944	175,000	09/06/2017	10/15/2027
637432-CT-0	NATIONAL RURAL UTILITY			1	1.F FE	3,995,560	117.8470	4,713,883	4,000,000	3,996,727	0	184	0	0	8.000	8.010	MS	106,667	320,000	02/28/2002	03/01/2032
637432-MV-4	NATIONAL RURAL UTILITY			1	1.E FE	999,230	98.6300	986,300	1,000,000	999,896	0	86	0	0	3.400	3.409	MN	4,344	34,000	10/29/2013	11/15/2023
63859U-BE-2	NATIONWIDE BUILDING				1.E FE	2,615,708	99.7280	2,617,871	2,625,000	2,619,226	0	3,519	0	0	2.000	5.014	JJ	22,458	0	12/13/2022	01/27/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64110L-AL-0	NETFLIX INC			1	3.A FE	848,122	101.2710	818,269	808,000	819,162	0	(4,857)	0	0	5.875	5.178	AO	10,021	47,470	02/08/2016	02/15/2025
648684-AA-6	NEW SEASONS LLC				1.B FE	3,230,000	100.0000	3,230,000	3,230,000	3,230,000	0	0	0	0	3.890	0.000	MON	10,671	43,870	04/18/2022	04/01/2062
64909D-AA-7	NEW VILLAS ZIONSVILLE				1.B FE	2,100,000	100.0000	2,100,000	2,100,000	2,100,000	0	0	0	0	4.390	0.951	MON	7,427	27,217	05/18/2022	05/01/2062
649322-AA-2	NY & PRES HOSP			1	1.C FE	5,000,000	83.2560	4,162,797	5,000,000	5,000,000	0	0	0	0	4.024	4.024	FA	83,833	201,200	01/29/2015	08/01/2045
64952W-CX-9	NEW YORK LIFE GLOBAL				1.A FE	4,960,250	91.9810	4,599,057	5,000,000	4,978,477	0	3,896	0	0	3.000	3.093	JJ	71,250	150,000	01/03/2018	01/10/2028
65339K-BU-3	NEXTERA ENERGY CAPITAL				2.A FE	2,810,707	99.3310	2,840,871	2,860,000	2,845,248	0	34,541	0	0	0.650	3.756	MS	6,197	8,125	11/03/2022	03/01/2023
654730-AX-1	NISOURCE FINANCE CORP			1	2.B FE	4,706,075	101.0190	4,125,627	4,084,000	4,595,769	0	(17,478)	0	0	5.950	4.902	JD	10,800	242,998	08/26/2015	06/15/2041
655844-AJ-7	NORFOLK SOUTHERN CORP			1	2.A FE	5,847,050	110.2760	5,513,801	5,000,000	5,266,833	0	(51,515)	0	0	7.800	6.379	MN	49,833	390,000	07/21/2004	05/15/2027
655844-BM-9	NORFOLK SOUTHERN CORP			1	2.A FE	2,540,970	82.3580	2,470,731	3,000,000	2,626,393	0	10,961	0	0	3.950	4.944	AO	29,625	118,500	06/25/2013	10/01/2042
655844-CC-0	NORFOLK SOUTHERN CORP			1	2.A FE	1,985,280	81.1860	1,623,719	2,000,000	1,986,195	0	283	0	0	4.100	4.143	MN	10,478	82,000	04/29/2019	05/15/2049
655844-CD-8	NORFOLK SOUTHERN CORP			1	2.A FE	4,954,450	71.8150	3,590,751	5,000,000	4,957,182	0	954	0	0	3.400	3.449	MN	28,333	170,000	10/24/2019	11/01/2049
655844-CJ-5	NORFOLK SOUTHERN CORP			1	2.A FE	5,857,650	69.6670	3,483,373	5,000,000	5,856,372	0	(1,026)	0	0	4.100	3.483	MN	26,194	205,000	09/17/2021	05/15/2121
665501-AM-4	NORTHERN NAT GAS			1	1.F FE	6,804,540	67.8580	4,580,442	6,750,000	6,802,541	0	(1,104)	0	0	3.400	3.357	AO	48,450	229,500	04/16/2021	10/16/2051
665772-BQ-1	NORTHERN STATES PWR-MINN				1.F FE	1,941,400	105.5510	2,111,012	2,000,000	1,979,108	0	3,243	0	0	6.500	6.740	MS	43,333	130,000	05/06/2002	03/01/2028
665789-AW-3	NORTHERN STATES PWR			1	1.F FE	1,984,700	107.0280	2,140,569	2,000,000	1,988,418	0	411	0	0	6.375	6.433	MS	42,500	127,500	09/03/2008	09/01/2038
665859-AQ-7	NORTHERN TRUST CORP			2	2.A FE	4,787,500	87.7000	4,385,013	5,000,000	4,787,500	0	0	0	0	4.600	4.804	AO	57,500	230,000	12/15/2016	01/01/9999
67021C-AJ-6	NSTAR ELECTRIC			1	1.F FE	921,910	87.3740	873,741	1,000,000	922,989	0	1,079	0	0	4.400	4.993	MS	14,667	22,000	06/16/2022	03/01/2044
670346-AH-8	NUCOR CORP			1	1.G FE	2,923,980	107.2640	3,217,907	3,000,000	2,944,491	0	2,128	0	0	6.400	6.596	JD	16,000	192,000	05/28/2008	12/01/2037
670346-AP-0	NUCOR CORP			1	1.G FE	2,496,300	94.4650	2,361,620	2,500,000	2,497,750	0	354	0	0	3.950	3.968	MN	16,458	98,750	04/23/2018	05/01/2028
674599-CL-7	OCCIDENTAL PETROLEUM CORP			1	3.A FE	2,110,262	76.4770	1,617,491	2,115,000	2,111,055	0	92	0	0	4.100	4.112	FA	32,759	86,715	11/02/2016	02/15/2047
674599-CM-5	OCCIDENTAL PETROLEUM CORP	LS		1	3.A FE	4,978,950	90.5180	4,525,884	5,000,000	4,990,861	0	2,027	0	0	3.000	3.047	FA	56,667	150,000	11/02/2016	02/15/2027
675553-AA-9	OCHSNER CLINIC FND			1	1.G FE	5,227,400	99.0980	4,954,910	5,000,000	5,198,399	0	(4,563)	0	0	5.897	5.582	MN	37,675	294,850	07/23/2015	05/15/2045
678858-BM-2	OKLAHOMA GAS & ELECTRIC			1	1.G FE	5,963,340	90.4460	5,426,770	6,000,000	5,970,917	0	907	0	0	5.250	5.291	MN	40,250	315,000	05/24/2011	05/15/2041
678858-BR-1	OKLAHOMA GAS & ELECTRIC			1	1.G FE	7,158,770	79.9110	5,593,771	7,000,000	7,140,381	0	(3,610)	0	0	4.150	4.017	AO	72,625	290,500	06/26/2017	04/01/2047
679574-AG-8	OLD DOMINION ELECTRIC			1	1.E FE	1,250,000	101.0850	1,263,566	1,250,000	1,250,000	0	0	0	0	6.210	6.210	JD	6,469	77,625	12/12/2002	12/01/2028
679574-AH-6	OLD DOMINION ELECTRIC			1	1.E FE	499,968	99.6620	498,279	499,968	499,968	0	0	0	0	5.676	5.677	JD	2,365	28,378	07/23/2003	12/01/2028
680665-AL-0	OLIN CORPORATION			1	3.A FE	1,565,000	94.8210	1,483,949	1,565,000	1,565,000	0	0	0	0	5.625	5.625	FA	36,680	88,031	07/11/2019	08/01/2029
681936-BD-1	OMEGA HEALTHCARE			1	2.C FE	4,894,250	97.2190	4,860,974	5,000,000	4,971,865	0	12,794	0	0	4.500	4.792	JJ	103,750	225,000	01/11/2016	01/15/2025
68233J-BB-9	ONCOR ELECTRIC DELIVERY			1	1.F FE	4,378,827	80.6150	3,522,891	4,370,000	4,377,568	0	(228)	0	0	3.750	3.738	AO	40,969	163,875	09/18/2017	04/01/2045
68235P-AF-5	ONE GAS INC			1	1.G FE	548,654	86.6170	389,775	450,000	539,752	0	(3,001)	0	0	4.658	3.330	FA	8,734	20,961	12/04/2019	02/01/2044
68268N-AD-5	ONEOK PARTNERS LP			1	2.B FE	2,050,680	101.2910	2,025,828	2,000,000	2,036,446	0	(1,425)	0	0	6.850	6.653	AO	28,922	137,000	10/12/2007	10/15/2037
68268N-AG-8	ONEOK PARTNERS LP	LS		1	2.B FE	1,983,420	94.9130	1,898,252	2,000,000	1,986,705	0	387	0	0	6.125	6.186	FA	51,042	122,500	01/24/2011	02/01/2041
68389X-BJ-3	ORACLE CORP			1	2.B FE	977,520	73.4390	734,395	1,000,000	980,094	0	492	0	0	4.000	4.133	JJ	18,444	40,000	04/28/2017	07/15/2046
68389X-BN-4	ORACLE CORP			1	2.B FE	8,490,565	91.8780	7,809,609	8,500,000	8,494,837	0	923	0	0	3.250	3.263	MN	35,299	276,250	11/07/2017	11/15/2027
68389X-CK-9	ORACLE CORP	LS		1	2.B FE	4,996,850	108.2140	5,410,690	5,000,000	4,996,255	0	(595)	0	0	6.900	6.905	MN	49,833	0	11/07/2022	11/09/2052
693475-BE-4	PNC FINANCIAL			2	1.G FE	5,000,000	92.5770	4,628,858	5,000,000	5,000,000	0	0	0	0	4.626	4.626	JD	16,063	115,650	06/01/2022	06/06/2033
69352P-AH-6	PPL CAPITAL FUNDING	LS		1	2.A FE	4,982,400	78.5240	3,926,189	5,000,000	4,985,507	0	409	0	0	4.700	4.722	JD	19,583	235,000	05/21/2013	06/01/2043
694308-HS-9	PACIFIC GAS & EL			1	2.C FE	4,995,998	89.4530	4,360,837	4,875,000	4,931,162	0	(13,184)	0	0	3.300	2.996	MS	0	160,875	10/05/2017	03/15/2027
694308-JM-0	PACIFIC GAS & EL			1	2.C FE	7,429,844	90.6510	6,100,787	6,730,000	7,278,694	0	(68,806)	0	0	4.550	3.293	JJ	153,108	306,215	11/10/2020	07/01/2030
694308-JN-8	PACIFIC GAS & EL			1	2.C FE	2,321,520	78.3460	1,566,912	2,000,000	2,306,670	0	(6,209)	0	0	4.950	4.022	JJ	49,500	99,000	07/13/2020	07/01/2050
694476-AA-0	PACIFIC LIFE CORP			1	1.G FE	1,236,529	106.4790	1,267,099	1,190,000	1,218,093	0	(1,803)	0	0	6.600	6.292	MS	23,126	78,540	09/27/2007	09/15/2033
695114-BT-4	PACIFICORP			1	1.E FE	2,085,220	116.8160	2,336,319	2,000,000	2,045,304	0	(3,537)	0	0	7.700	7.346	MN	19,678	154,000	11/30/2001	11/15/2031
695114-CG-1	PACIFICORP			1	1.E FE	1,274,200	106.2690	1,222,089	1,150,000	1,239,560	0	(3,856)	0	0	6.250	5.474	AO	15,174	71,875	03/02/2011	10/15/2037
69512E-GB-5	SCOTTISH POWER SCOTTISH POWER PLC				1.E FE	921,120	100.7660	1,007,660	1,000,000	995,405	0	6,833	0	0	7.240	8.000	AO	18,100	72,400	02/06/2001	08/16/2023
701094-AJ-3	PARKER HANNIFIN			1	2.A FE	7,018,815	93.4850	6,543,955	7,000,000	7,008,712	0	(2,128)	0	0	3.250	3.216	MS	75,833	227,500	12/11/2017	03/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
70213H-AD-0	PARTNERS HEALTHCARE SYST			1	1.D FE	5,000,000	77.9390	3,896,961	5,000,000	5,000,000	0	0	0	0	3.765	3.765	JJ	94,125	188,250	12/14/2017	07/01/2048
713448-EG-9	PEPSICO INC			1	1.E FE	1,251,790	112.3310	1,123,312	1,000,000	1,164,589	0	(23,144)	0	0	7.000	3.964	MS	23,333	70,000	01/04/2019	03/01/2029
717081-DK-6	PFIZER INC			1	1.E FE	6,626,632	92.8790	5,650,775	6,084,000	6,555,243	0	(13,986)	0	0	4.400	3.864	MN	34,206	267,696	06/07/2017	05/15/2044
717081-ED-1	PFIZER INC			1	1.E FE	5,352,200	88.4480	4,422,383	5,000,000	5,311,789	0	(7,949)	0	0	4.125	3.729	JD	9,167	206,250	06/21/2017	12/15/2046
717081-EK-5	PFIZER INC			1	1.E FE	4,988,100	89.5050	4,475,251	5,000,000	4,988,821	0	232	0	0	4.200	4.214	MS	61,833	210,000	09/04/2018	09/15/2048
71713U-AW-2	PHARMACIA CORPORATION BASIC			1	1.E FE	4,198,510	109.9710	4,398,850	4,000,000	4,075,153	0	(10,264)	0	0	6.600	6.214	JD	22,000	264,000	07/19/2002	12/01/2028
718172-BD-0	PHILIP MORRIS INTERNAT-W/I				1.F FE	5,245,650	87.9670	4,398,353	5,000,000	5,219,286	0	(6,203)	0	0	4.875	4.547	MN	31,146	243,750	05/31/2018	11/15/2043
718172-BL-2	PHILIP MORRIS INTERNAT-W/I				1.F FE	5,281,830	80.5660	3,625,472	4,500,000	5,251,140	0	(23,487)	0	0	4.250	3.184	MN	27,094	191,250	09/03/2021	11/10/2044
71845J-AA-6	PHILLIPS EDISON GROCERY			1	2.C FE	2,619,774	73.4740	2,428,320	3,305,000	2,644,008	0	24,233	0	0	2.625	5.504	MN	11,086	43,378	07/27/2022	11/15/2031
718546-AH-7	PHILLIPS 66			1	2.A FE	4,998,791	102.5230	5,126,163	5,000,000	4,998,969	0	15	0	0	5.875	5.876	MN	48,958	293,750	01/29/2013	05/01/2042
718546-AL-8	PHILLIPS 66			1	2.A FE	6,043,620	91.8680	5,512,068	6,000,000	6,036,784	0	(977)	0	0	4.875	4.829	MN	37,375	292,500	12/12/2014	11/15/2044
719245-AD-4	PHOTO HOLDINGS MERGER SU			1	5.B FE	1,550,516	57.4650	944,150	1,643,000	1,585,538	0	12,111	0	0	8.500	9.625	AO	34,914	139,655	10/01/2019	10/01/2026
71951Q-AA-0	PHYSICIANS REALTY LP			1	2.B FE	2,263,869	94.3550	2,066,364	2,190,000	2,231,865	0	(9,638)	0	0	4.300	3.789	MS	27,728	94,170	07/08/2019	03/15/2027
71951Q-AB-8	PHYSICIANS REALTY LP			1	2.B FE	1,995,580	91.4820	1,829,648	2,000,000	1,997,616	0	415	0	0	3.950	3.976	JJ	36,428	79,000	11/28/2017	01/15/2028
72650R-AR-3	PLAINS ALL AMER PIPELINE			1	2.C FE	5,037,258	98.6290	4,931,455	5,000,000	5,025,576	0	(1,122)	0	0	6.650	6.593	JJ	153,319	332,500	07/19/2007	01/15/2037
730481-AJ-7	J.B. POINDEXTER & CO			1	4.B FE	149,588	96.9930	140,640	145,000	146,404	0	(1,029)	0	0	7.125	6.526	AO	2,181	10,331	09/05/2019	04/15/2026
73102Q-AA-4	POLAR TANKERS INC			1	1.F FE	1,265,787	101.4500	1,489,638	1,468,346	1,358,525	0	8,020	0	0	5.951	7.225	MN	12,379	87,381	02/04/2009	05/10/2037
737446-AP-9	POST HOLDINGS INC			1	4.B FE	201,500	90.5980	181,196	200,000	200,953	0	(165)	0	0	5.500	5.405	JD	489	11,000	07/03/2019	12/15/2029
737446-AR-5	POST HOLDINGS INC	LS		1	4.B FE	1,027,000	84.4660	867,470	1,027,000	1,027,000	0	0	0	0	4.500	4.500	MS	13,608	46,215	02/24/2021	09/15/2031
737679-DB-3	POTOMAC ELECTRIC PWR CO			1	1.F FE	2,964,190	109.5840	3,287,518	3,000,000	2,973,699	0	995	0	0	6.500	6.592	MN	24,917	195,000	03/24/2008	11/15/2037
74170*-AU-3	PRIME PTY FD PP			1	1.F	4,000,000	94.5490	3,781,948	4,000,000	4,000,000	0	0	0	0	4.480	4.480	MN	26,382	179,200	10/22/2018	11/08/2030
742404-AP-1	PRINCETON THEOLOGICAL			1	1.B FE	3,000,000	100.6570	3,019,721	3,000,000	3,000,000	0	0	0	0	5.200	5.201	JJ	78,000	156,000	09/26/2013	07/01/2033
74273@-AC-7	PRIT CORE REALTY PP			1	2.A	1,000,000	96.7880	967,885	1,000,000	1,000,000	0	0	0	0	4.000	4.000	FA	15,222	40,000	02/07/2013	02/14/2025
74340X-BU-4	PROLOGIS TRUST			1	1.G FE	1,992,272	94.9810	1,899,629	2,000,000	1,992,795	0	523	0	0	3.250	3.360	JD	181	32,500	10/06/2022	06/30/2026
743756-AE-8	PROV ST JOSEPH HLTH OBL	LS		1	1.E FE	2,000,000	78.6720	1,573,444	2,000,000	2,000,000	0	0	0	0	3.930	3.930	AO	19,650	78,600	01/30/2018	10/01/2048
744448-CE-9	PUBLIC SERVICE COLORADO			1	1.F FE	2,090,270	87.6260	1,533,452	1,750,000	2,052,763	0	(11,850)	0	0	4.750	3.475	FA	31,403	83,125	09/13/2019	08/15/2041
744448-CJ-8	PUBLIC SERVICE COLORADO			1	1.F FE	5,420,340	79.9580	4,797,451	6,000,000	5,455,209	0	10,124	0	0	3.950	4.632	MS	69,783	197,500	10/31/2022	03/15/2043
744448-CQ-2	PUBLIC SERVICE COLORADO			1	1.E FE	4,986,350	83.0480	4,152,393	5,000,000	4,987,391	0	275	0	0	4.100	4.116	JD	9,111	205,000	06/14/2018	06/15/2048
744516-H*-9	PUBLIC SVC CO NC PP			1	2.A	18,000,000	61.2100	11,017,778	18,000,000	18,000,000	0	0	0	0	3.100	3.100	MS	159,650	558,000	03/04/2021	03/18/2051
745332-BW-5	PUGET SOUND ENERGY INC			1	1.F FE	4,247,560	106.2870	4,251,493	4,000,000	4,167,359	0	(7,754)	0	0	6.724	6.259	JD	11,954	268,960	10/18/2007	06/15/2036
745332-CD-6	PUGET SOUND ENERGY INC			1	1.F FE	1,999,900	98.0330	1,960,653	2,000,000	1,999,805	0	0	0	0	5.638	5.638	AO	23,805	112,760	03/22/2011	04/15/2041
747525-BT-9	QUALCOMM			1	1.F FE	4,964,550	106.8330	5,341,662	5,000,000	4,964,150	0	(400)	0	0	6.000	6.051	MN	43,333	0	11/07/2022	05/20/2053
74762E-AF-9	QUANTA SERVICES INC			1	2.C FE	3,986,520	82.3350	3,293,407	4,000,000	3,989,155	0	1,217	0	0	2.900	2.939	AO	29,000	116,000	09/17/2020	10/01/2030
74841C-AB-7	QUICKEN LOANS LLC/QUICKN			1	3.A FE	1,053,000	77.2290	813,220	1,053,000	1,053,000	0	0	0	0	3.875	3.875	MS	13,601	40,804	09/09/2020	03/01/2031
75281A-AS-8	RANGE RESOURCES CORP			1	3.B FE	2,325,000	95.3160	2,382,900	2,500,000	2,440,114	0	22,781	0	0	4.875	5.970	MN	15,573	121,875	03/14/2017	05/15/2025
760759-AN-0	REPUBLIC SERVICES INC			1	2.B FE	1,089,011	101.6340	1,117,969	1,100,000	1,091,266	0	259	0	0	5.700	5.770	MN	8,012	62,700	06/07/2011	05/15/2041
77340R-AM-9	ROCKIES EXPRESS PIPELINE			1	3.A FE	3,315,720	83.9890	2,519,666	3,000,000	3,285,489	0	(9,240)	0	0	6.875	5.983	AO	43,542	206,250	06/21/2019	04/15/2040
78015K-7D-0	ROYAL BANK OF CANADA				1.E FE	994,060	99.9050	999,052	1,000,000	998,824	0	4,764	0	0	1.950	4.561	JJ	8,883	0	10/21/2022	01/17/2023
78349A-AB-9	RWJ BARNABAS HEALTH			1	1.D FE	5,000,000	81.0910	4,054,559	5,000,000	5,000,000	0	0	0	0	3.949	3.949	JJ	98,725	197,450	10/19/2016	07/01/2046
78516F-AA-7	SABAL TRAIL TRANS			1	2.A FE	1,000,000	92.5970	925,970	1,000,000	1,000,000	0	0	0	0	4.246	4.246	MN	7,077	42,460	04/26/2018	05/01/2028
78516F-AB-5	SABAL TRAIL TRANS			1	2.A FE	7,013,000	89.9340	6,295,372	7,000,000	7,010,735	0	(500)	0	0	4.682	4.668	MN	54,623	327,740	04/26/2018	05/01/2038
78572X-AG-6	SABRA HEALTH/CAPTL CORP			1	2.C FE	1,969,800	83.1530	1,663,068	2,000,000	1,978,158	0	2,728	0	0	3.900	4.085	AO	16,467	78,000	09/26/2019	10/15/2029
808513-BJ-3	SCHWAB CORP			2	2.B FE	2,000,000	79.5110	1,590,222	2,000,000	2,000,000	0	0	0	0	4.000	4.000	MJSD	6,667	80,000	12/08/2020	12/01/2030
81373P-AA-1	SECURIAN FINANCIAL GROUP			1	1.G FE	1,993,660	80.8220	1,616,445	2,000,000	1,994,056	0	116	0	0	4.800	4.820	AO	20,267	96,000	04/02/2018	04/15/2048
81618T-AC-4	SELECT INCOME REIT			1	3.A FE	1,959,800	90.5530	1,811,062	2,000,000	1,989,922	0	4,465	0	0	4.500	4.755	FA	37,500	90,000	01/29/2015	02/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
816851-BK-4	SEMPRA ENERGY			2	2.C FE	5,000,000	92.7270	4,636,327	5,000,000	5,000,000	0	0	0	0	4.875	4.875	AO	51,458	243,750	06/10/2020	01/01/9999
81685V-AA-1	SEMPRA INFRASTRUCTURE PA			1	2.C FE	4,945,150	79.6760	3,983,777	5,000,000	4,949,672	0	4,522	0	0	3.250	3.380	JJ	74,931	83,056	01/06/2022	01/15/2032
824348-AQ-9	SHERWIN-WILLIAMS CO/THE			1	2.B FE	4,966,415	78.8410	4,012,984	5,090,000	4,978,202	0	3,535	0	0	4.000	4.163	JD	9,049	203,600	06/20/2019	12/15/2042
824348-AW-6	SHERWIN-WILLIAMS CO/THE			1	2.B FE	1,858,280	93.8290	1,876,582	2,000,000	1,919,311	0	16,175	0	0	3.450	4.466	JD	5,750	69,000	12/18/2018	06/01/2027
824348-AX-4	SHERWIN-WILLIAMS CO/THE			1	2.B FE	2,283,350	84.0410	2,101,015	2,500,000	2,298,648	0	4,097	0	0	4.500	5.079	JD	9,375	112,500	12/18/2018	06/01/2047
829259-AW-0	SINCLAIR TELEVISION	LS		1	4.C FE	400,000	81.7020	326,808	400,000	400,000	0	0	0	0	5.125	5.125	FA	7,744	20,500	08/15/2016	02/15/2027
82967N-BA-5	SIRIUS XM RADIO INC	LS		1	3.C FE	2,000,000	92.5340	1,850,683	2,000,000	2,000,000	0	0	0	0	5.000	5.000	FA	41,667	100,000	06/26/2017	08/01/2027
832248-BD-9	SMITHFIELD FOODS INC			1	2.C FE	4,934,050	71.7990	3,589,936	5,000,000	4,941,522	0	5,855	0	0	2.625	2.777	MS	39,375	131,250	09/08/2021	09/13/2031
832696-AM-0	SMUCKER JM CO			1	2.B FE	1,090,840	89.2500	892,497	1,000,000	1,076,206	0	(4,939)	0	0	4.250	3.478	MS	12,514	42,500	12/04/2019	03/15/2035
832696-AP-3	SMUCKER JM CO			1	2.B FE	4,782,376	82.2490	3,569,614	4,340,000	4,748,179	0	(11,624)	0	0	4.375	3.747	MS	55,908	189,875	12/09/2019	03/15/2045
837004-CB-4	SOUTH CAROLINA ELE & GAS			1	1.F FE	999,030	104.8740	1,048,741	1,000,000	999,280	0	27	0	0	6.050	6.057	JJ	27,897	60,500	01/07/2008	01/15/2038
838518-AA-6	SOUTH JERSEY INDUSTRIES	LS			2.C FE	15,023,550	77.1510	11,572,643	15,000,000	15,018,797	0	(1,898)	0	0	5.020	5.000	AO	158,967	753,000	03/25/2021	04/15/2031
842400-EV-1	SOUTHERN CAL EDISON			1	2.A FE	978,050	100.2610	1,002,614	1,000,000	986,088	0	750	0	0	5.750	5.910	AO	14,375	57,500	10/19/2006	04/01/2035
842400-GK-3	SOUTHERN CAL EDISON			1	2.A FE	968,290	79.8890	798,895	1,000,000	970,959	0	628	0	0	4.125	4.315	MS	13,750	41,250	05/30/2018	03/01/2048
842400-GN-7	SOUTHERN CAL EDISON			1	1.G FE	1,995,720	96.8550	1,937,108	2,000,000	1,998,241	0	620	0	0	3.700	3.735	FA	30,833	74,000	07/30/2018	08/01/2025
842587-80-0	SOUTHERN CO PFD			3	2.C FE	10,000,000	19.6400	7,856,000	400,000	10,000,000	0	0	0	0	4.952	0.000	JAJO	0	495,000	01/06/2020	01/30/2080
84265V-AA-3	SOUTHERN COPPER CORP			1	2.A FE	1,459,882	115.8760	1,738,141	1,500,000	1,472,240	0	1,265	0	0	7.500	7.732	JJ	48,125	112,500	09/13/2006	07/27/2035
84861T-AC-2	SPIRIT REALTY LP			1	2.B FE	3,010,698	95.4690	2,864,073	3,000,000	3,004,697	0	(1,186)	0	0	4.450	4.402	MS	39,308	133,500	06/02/2017	09/15/2026
852060-AD-4	SPRINT CORP (FON GROUP)			1	3.A FE	212,488	103.9940	198,629	191,000	203,789	0	(1,801)	0	0	6.875	5.523	MN	1,678	13,131	07/20/2017	11/15/2028
85207U-AH-8	SPRINT CORP			1	3.A FE	967,600	102.0320	963,178	944,000	950,474	0	(4,133)	0	0	7.125	6.620	JD	2,989	67,260	05/01/2018	06/15/2024
854502-AJ-0	STANLEY BLACK & DECKER INC			1	1.G FE	1,997,760	87.3060	1,746,114	2,000,000	1,997,831	0	39	0	0	4.850	4.857	MN	12,394	97,000	10/30/2018	11/15/2048
85917P-AB-3	STERIS PLC			1	2.B FE	4,879,614	71.4390	5,097,876	7,136,000	4,885,926	0	6,313	0	0	3.750	6.107	MS	78,793	0	10/11/2022	03/15/2051
863667-AJ-0	STRYKER CORP			1	2.A FE	4,944,700	88.7640	4,438,199	5,000,000	4,951,199	0	1,136	0	0	4.625	4.694	MS	68,090	231,250	03/03/2016	03/15/2046
86765B-AL-3	SUNOCO LOGISTICS PARTNER			1	2.C FE	1,881,300	99.9150	1,998,294	2,000,000	1,999,317	0	15,676	0	0	3.450	4.262	JJ	31,817	69,000	03/06/2014	01/15/2023
86787G-AJ-1	SUNTRUST BANK ATLANTA			2	1.F FE	1,989,880	94.0620	1,881,242	2,000,000	1,996,151	0	1,046	0	0	3.300	3.360	MN	8,433	66,000	05/11/2016	05/15/2026
871829-BM-8	SYSCO CORP			1	2.B FE	6,910,350	106.5600	5,328,021	5,000,000	6,778,234	0	(75,319)	0	0	6.600	3.768	AO	82,500	330,000	03/18/2021	04/01/2040
87470L-AH-4	TALLGRASS NRG PRTNR/FIN			1	3.C FE	1,750,000	100.8790	1,765,383	1,750,000	1,750,000	0	0	0	0	7.500	7.500	AO	32,813	131,250	09/11/2020	10/01/2025
87612E-AU-0	TARGET CORP			1	1.F FE	2,031,280	116.8460	2,336,920	2,000,000	2,022,932	0	(853)	0	0	7.000	6.876	JJ	64,556	140,000	01/18/2008	01/15/2038
87612E-BH-8	TARGET CORP	LS		1	1.F FE	4,999,500	92.8640	4,643,180	5,000,000	4,999,546	0	40	0	0	3.375	3.376	AO	35,625	168,750	03/18/2019	04/15/2029
877249-AD-4	TAYLOR MORRISON			1	3.C FE	626,460	99.3840	632,082	636,000	633,493	0	1,969	0	0	5.625	5.972	MS	11,925	35,775	02/06/2019	03/01/2024
87724R-AB-8	TAYLOR MORRISON COMM			1	3.C FE	753,000	93.9620	707,531	753,000	753,000	0	0	0	0	5.750	5.750	JJ	19,965	43,298	07/18/2019	01/15/2028
87724R-AJ-1	TAYLOR MORRISON COMM	LS		1	3.C FE	5,318,750	87.0120	4,350,578	5,000,000	5,279,391	0	(33,243)	0	0	5.125	4.246	FA	106,771	256,250	10/20/2021	08/01/2030
88033G-DA-5	TENET HEALTHCARE			1	3.C FE	612,000	93.3130	571,078	612,000	612,000	0	0	0	0	5.125	5.125	MN	5,228	31,365	08/12/2019	11/01/2027
882384-AE-0	TEXAS EASTERN TRANSMISSI			1	1.G FE	5,259,480	81.0530	3,928,661	4,847,000	5,244,166	0	(9,884)	0	0	4.150	3.647	JJ	92,753	201,151	06/02/2021	01/15/2048
88579Y-BD-2	3M CO.	LS		1	1.E FE	4,940,550	79.0210	3,951,059	5,000,000	4,945,091	0	1,188	0	0	4.000	4.069	MS	59,444	200,000	09/11/2018	09/14/2048
886546-AD-2	TIFFANY & CO			1	1.E FE	3,542,200	87.7390	3,492,031	3,980,000	3,543,324	0	1,124	0	0	4.900	5.793	AO	48,755	0	11/16/2022	10/01/2044
887317-AH-8	TIME WARNER INC			1	3.A FE	1,987,680	95.2340	1,904,686	2,000,000	1,990,360	0	297	0	0	6.100	6.145	JJ	56,256	122,000	02/17/2011	07/15/2040
887317-AX-3	TIME WARNER INC			1	3.A FE	5,428,704	74.1050	4,224,011	5,700,000	5,461,825	0	5,437	0	0	4.850	5.165	JJ	127,474	276,450	01/22/2016	07/15/2045
88732J-BB-3	TIME WARNER CABLE INC			1	2.C FE	1,933,750	83.5190	1,670,385	2,000,000	1,944,752	0	1,604	0	0	5.500	5.742	MS	36,667	110,000	06/04/2015	09/01/2041
889184-AA-5	TOLEDO HOSPITAL/THE			1	3.B FE	6,090,650	62.2400	3,734,373	6,000,000	6,078,275	0	(1,909)	0	0	4.982	4.886	MN	38,195	298,920	10/08/2015	11/15/2045
891490-AR-5	TOSCO CORPORATION				1.F FE	2,253,722	109.0580	1,814,724	1,664,000	1,879,467	0	(48,442)	0	0	7.800	4.246	JJ	64,896	129,792	11/19/2013	01/01/2027
891490-AT-1	TOSCO CORPORATION			1	1.F FE	8,842,125	116.8330	7,009,968	6,000,000	7,464,804	0	(173,663)	0	0	8.125	4.132	FA	184,167	487,500	03/04/2014	02/15/2030
89236T-EM-3	TOYOTA	LS		1	1.E FE	1,995,560	92.5900	1,851,802	2,000,000	1,997,586	0	435	0	0	3.050	3.076	JJ	28,806	61,000	01/08/2018	01/11/2028
893574-AM-5	TRANSCONT GAS PIPE LINE			1	2.A FE	2,978,430	83.4730	2,504,199	3,000,000	2,979,892	0	410	0	0	4.600	4.645	MS	40,633	138,000	09/13/2018	03/15/2048
89417E-AK-5	TRAVELERS COS INC			1	1.F FE	2,976,480	84.8480	2,545,453	3,000,000	2,979,655	0	516	0	0	4.300	4.347	FA	45,150	129,000	08/18/2015	08/25/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89417E-AM-1	TRAVELERS COS INC			1	1.F FE	4,978,300	81.0760	4,053,812	5,000,000	4,980,553	0	458	0	0	4.000	4.025	MN	17,222	200,000	05/15/2017	05/30/2047
89566E-AH-1	TRISTATE GEN/TRANS ASSN			1	1.G FE	994,750	77.8290	778,290	1,000,000	995,478	0	115	0	0	4.700	4.733	MN	7,833	47,000	09/03/2015	11/01/2044
896516-AA-9	TRINITY	LS		1	1.D FE	3,696,337	83.7980	3,100,525	3,700,000	3,696,625	0	84	0	0	4.125	4.131	JD	12,719	152,625	02/05/2015	12/01/2045
89788N-AA-8	TRUIST FINANCIAL CORP			2	1.G FE	2,000,000	93.8120	1,876,230	2,000,000	2,000,000	0	0	0	0	4.916	4.916	JJ	41,786	0	07/25/2022	07/28/2033
89832Q-AD-1	TRUIST FINANCIAL CORP			2	2.B FE	5,000,000	90.1900	4,509,515	5,000,000	5,000,000	0	0	0	0	4.800	4.800	MS	80,000	240,000	12/09/2019	01/01/9999
902494-AZ-6	TYSON FOODS INC			1	2.B FE	5,060,400	95.7000	4,785,015	5,000,000	5,047,217	0	(3,173)	0	0	4.875	4.766	FA	92,083	243,750	06/26/2018	08/15/2034
902494-BK-8	TYSON FOODS INC			1	2.B FE	6,998,740	95.4750	6,683,253	7,000,000	6,998,874	0	106	0	0	4.350	4.352	MS	101,500	304,500	02/13/2019	03/01/2029
90265E-AM-2	UDR INC			1	2.A FE	6,750,100	93.2920	6,530,419	7,000,000	6,855,450	0	28,766	0	0	3.500	4.006	JJ	122,500	245,000	02/15/2019	07/01/2027
902973-AZ-9	U S BANCORP			2	2.A FE	2,718,750	87.1520	2,178,790	2,500,000	2,718,750	0	0	0	0	5.300	4.874	AO	27,972	132,500	08/31/2020	01/01/9999
907818-EM-6	UNION PACIFIC CORP			1	1.G FE	13,729,586	80.0860	10,411,182	13,000,000	13,616,599	0	(20,411)	0	0	3.799	3.518	AO	123,468	493,870	12/22/2016	10/01/2051
907818-FG-8	UNION PACIFIC CORP			1	1.G FE	5,979,262	77.6320	3,881,583	5,000,000	5,916,668	0	(24,714)	0	0	3.839	2.994	MS	53,853	191,950	05/18/2020	03/20/2060
911312-AN-6	UNITED PARCEL SERVICE			1	1.F FE	4,929,080	96.9790	4,848,952	5,000,000	4,945,997	0	1,833	0	0	4.875	4.966	MN	31,146	243,750	11/08/2010	11/15/2040
911312-BN-5	UNITED PARCEL SERVICE			1	1.F FE	4,607,850	82.0520	4,102,623	5,000,000	4,642,203	0	8,016	0	0	3.750	4.217	MN	23,958	187,500	05/09/2018	11/15/2047
913017-BP-3	UNITED TECHNOLOGIES			1	2.A FE	489,590	106.6810	533,403	500,000	492,462	0	279	0	0	6.125	6.278	JJ	14,122	30,625	05/29/2008	07/15/2038
913017-CH-0	UNITED TECHNOLOGIES			1	2.A FE	3,667,613	92.1460	3,386,349	3,675,000	3,671,863	0	750	0	0	2.650	2.673	MN	16,231	97,388	10/27/2016	11/01/2026
91324P-DL-3	UNITEDHEALTH GROUP INC			1	1.F FE	2,979,360	87.2020	2,616,050	3,000,000	2,980,995	0	405	0	0	4.250	4.291	JD	5,667	127,500	06/14/2018	06/15/2048
914906-AS-1	UNIVISION COMMUNICATIONS INC			1	4.A FE	1,063,538	95.2660	1,026,015	1,077,000	1,072,746	0	1,817	0	0	5.125	5.321	FA	20,852	55,196	04/11/2017	02/15/2025
91913Y-AL-4	VALERO ENERGY CORP			1	2.B FE	7,947,170	106.9080	8,552,619	8,000,000	7,962,126	0	1,500	0	0	6.625	6.676	JD	23,556	530,000	06/07/2007	06/15/2037
92277G-AM-9	VENTAS REALTY LP/CAP CRP			1	2.A FE	992,330	92.4390	924,394	1,000,000	995,619	0	739	0	0	4.000	4.094	MS	13,333	40,000	02/13/2018	03/01/2028
92343V-CQ-5	VERIZON COMMUNICATIONS			1	2.A FE	2,978,280	91.9370	2,758,102	3,000,000	2,984,780	0	948	0	0	4.400	4.455	MN	22,000	132,000	10/22/2014	11/01/2034
92343V-CZ-5	VERIZON COMMUNICATIONS			1	2.A FE	2,310,784	86.3520	2,042,225	2,365,000	2,314,775	0	643	0	0	4.672	4.802	MS	32,534	110,493	08/25/2015	03/15/2055
92343V-DC-5	VERIZON COMMUNICATIONS			1	2.A FE	8,318,180	80.4350	7,239,112	9,000,000	8,375,175	0	13,552	0	0	4.125	4.600	FA	140,250	371,250	05/30/2018	08/15/2046
92343V-DS-0	VERIZON COMMUNICATIONS			1	2.A FE	3,780,884	91.8030	3,560,133	3,878,000	3,788,572	0	1,569	0	0	5.012	5.173	AO	41,033	194,365	07/11/2017	04/15/2049
92418#-AH-2	VERMONT GAS SYSTEMS PP			1	2.C YE	5,000,000	91.9450	4,597,268	5,000,000	5,000,000	0	0	0	0	3.320	3.320	FA	69,167	166,000	08/09/2016	08/01/2026
925524-AH-3	VIACOM INC.			1	2.B FE	8,968,630	106.3280	7,442,927	7,000,000	8,108,017	0	(117,305)	0	0	7.875	5.297	JJ	231,219	551,250	06/04/2014	07/30/2030
925524-AX-8	VIACOM INC.			1	2.B FE	1,980,272	97.0570	1,941,137	2,000,000	1,986,146	0	604	0	0	6.875	6.954	AO	23,299	137,500	10/27/2006	04/30/2036
92552V-AK-6	VIASAT INC			1	4.B FE	730,000	93.3360	681,356	730,000	730,000	0	0	0	0	5.625	5.625	MS	12,091	41,063	09/07/2017	09/15/2025
92553P-AC-6	VIACOM INC.			1	2.B FE	2,336,040	92.5020	1,850,050	2,000,000	2,244,630	0	(10,511)	0	0	6.750	5.526	AO	32,250	135,000	08/25/2011	10/05/2037
92556V-AD-8	VIATRIS INC			1	2.C FE	3,145,953	78.3940	2,351,833	3,000,000	3,127,094	0	(16,145)	0	0	2.700	2.082	JD	2,025	81,000	10/19/2021	06/22/2030
92556V-AF-3	VIATRIS INC			1	2.C FE	5,504,976	61.9450	3,097,248	5,000,000	5,492,322	0	(10,943)	0	0	4.000	3.443	JD	5,000	200,000	10/08/2021	06/22/2050
927804-FA-7	VIRGINIA ELECTRIC & POWER			1	2.A FE	4,703,834	102.9850	5,163,650	5,014,000	4,802,225	0	10,078	0	0	6.000	6.484	JJ	138,721	300,840	06/26/2008	01/15/2036
929160-AS-8	VULCAN MATERIALS CO			1	2.B FE	1,333,000	98.9310	1,318,754	1,333,000	1,333,000	0	0	0	0	4.500	4.500	AO	14,996	59,985	03/16/2015	04/01/2025
929160-AV-1	VULCAN MATERIALS CO			1	2.B FE	2,988,720	83.5790	2,507,357	3,000,000	2,989,782	0	224	0	0	4.500	4.523	JD	6,000	135,000	06/12/2017	06/15/2047
92928Q-AE-8	WEA FINANCE LLC			1	2.B FE	1,993,680	85.8960	1,717,920	2,000,000	1,995,966	0	597	0	0	4.125	4.164	MS	23,146	82,500	09/12/2018	09/20/2028
92929Q-AQ-0	WASTE MANAGEMENT INC				2.A FE	5,662,590	107.2790	5,363,934	5,000,000	5,172,420	0	(42,024)	0	0	7.100	6.014	FA	147,917	355,000	03/19/2004	08/01/2026
931142-CK-7	WAL-MART				1.C FE	6,998,000	117.1570	8,200,979	7,000,000	6,997,845	0	59	0	0	6.500	6.502	FA	171,889	455,000	08/06/2008	08/15/2037
931142-CY-7	WAL-MART				1.C FE	941,810	100.5530	1,005,531	1,000,000	954,845	0	1,477	0	0	5.000	5.397	AO	9,167	50,000	06/30/2011	10/25/2040
94974B-FP-0	WELLS FARGO CO				2.B FE	9,859,260	93.0640	9,306,416	10,000,000	9,880,669	0	2,969	0	0	5.375	5.471	MN	88,090	537,500	12/06/2013	11/02/2043
94980V-AG-3	WELLS FARGO BANK NA				2.A FE	5,989,200	100.6790	6,040,735	6,000,000	5,992,222	0	335	0	0	5.950	5.963	FA	123,958	357,000	08/22/2006	08/26/2036
95000U-2D-4	WELLS FARGO & COMPANY	LS		1	2.A FE	12,976,860	93.9550	12,214,153	13,000,000	12,984,537	0	2,154	0	0	4.150	4.172	JJ	235,282	539,500	01/16/2019	01/24/2029
95040Q-AC-8	WELLTOWER INC			1	2.A FE	5,101,780	96.9060	4,845,323	5,000,000	5,035,715	0	(10,994)	0	0	4.250	4.000	AO	53,125	212,500	04/06/2016	04/01/2026
95709T-AL-4	WESTAR ENERGY INC			1	1.F FE	1,440,030	94.0880	1,411,317	1,500,000	1,472,886	0	8,603	0	0	3.250	3.911	JD	4,063	48,750	12/11/2018	12/01/2025
95763P-EF-4	WESTERN ALLIANCE BANK			2	2.B PL	2,000,000	96.8970	1,937,944	2,000,000	2,000,000	0	0	0	0	5.250	5.250	JD	8,750	105,000	05/20/2020	06/01/2030
959802-BA-6	WESTERN UNION CO-W/I			1	2.B FE	3,643,350	75.6610	3,783,042	5,000,000	3,666,508	0	23,158	0	0	2.750	7.092	MS	40,486	0	10/19/2022	03/15/2031
960386-AL-4	WABTEC			1	2.C FE	1,955,060	93.2200	1,864,408	2,000,000	1,978,503	0	5,053	0	0	3.450	3.750	MN	8,817	69,000	01/03/2018	11/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
962178-AN-9	TRI POINTE GROUP / HOMES			1	3.C FE	621,370	99.6050	633,488	636,000	631,512	0	2,838	0	0	5.875	6.388	JD	1,661	37,365	02/07/2019	06/15/2024
969457-BD-1	WILLIAMS COS INC			1	2.B FE	4,723,470	109.5380	5,476,909	5,000,000	4,848,219	0	11,939	0	0	7.750	8.254	JD	17,222	387,500	12/14/2001	06/15/2031
969457-BV-1	WILLIAMS COS INC			1	2.B FE	997,730	95.2920	952,919	1,000,000	998,029	0	45	0	0	5.750	5.766	JD	1,118	57,500	06/19/2014	06/24/2044
96950F-AP-9	WILLIAMS PARTNERS			1	2.B FE	2,779,710	85.0490	2,551,479	3,000,000	2,809,470	0	4,422	0	0	4.900	5.396	JJ	67,783	147,000	12/16/2014	01/15/2045
976656-BP-2	WISC ELEC POWER				1.G FE	1,929,400	105.5230	2,110,466	2,000,000	1,973,929	0	3,842	0	0	6.500	6.790	JD	10,833	130,000	04/25/2002	06/01/2028
976656-CG-1	WISC ELEC POWER			1	1.G FE	5,093,049	79.7840	3,342,964	4,190,000	5,041,222	0	(29,131)	0	0	4.250	2.959	JD	14,840	178,075	06/22/2021	06/01/2044
976826-BE-6	WISCONSIN POWER & LIGHT			1	1.G FE	4,958,950	105.7800	5,288,976	5,000,000	4,970,367	0	1,173	0	0	6.375	6.437	FA	120,417	318,750	06/25/2008	08/15/2037
98934K-AB-6	ZENECA WILMINGTON				1.G FE	4,874,970	101.2390	4,555,745	4,500,000	4,526,437	0	(29,111)	0	0	7.000	6.285	MN	40,250	315,000	08/15/2002	11/15/2023
98978V-AB-9	ZOETIS INC			1	2.A FE	3,030,750	99.8510	2,995,544	3,000,000	3,000,000	0	(30,750)	0	0	3.250	2.110	FA	40,625	48,750	02/28/2022	02/01/2023
012873-AK-1	ALBERTA ENERGY			1	2.C FE	2,297,820	107.3300	2,146,609	2,000,000	2,158,468	0	(13,154)	0	0	7.375	6.195	MN	24,583	147,500	11/09/2006	11/01/2031
013716-AW-5	ALCAN INC		A	1	1.F FE	2,814,660	102.3040	3,069,110	3,000,000	2,881,472	0	6,175	0	0	5.750	6.210	JD	14,375	172,500	03/29/2006	06/01/2035
03746A-AA-8	APACHE FINANCE CANADA				3.A FE	3,619,170	104.2780	3,128,352	3,000,000	3,282,566	0	(31,817)	0	0	7.750	6.069	JD	10,333	232,500	01/22/2007	12/15/2029
06368B-GS-1	BANK OF MONTREAL	LS	A	2	2.A FE	5,800,000	88.1090	5,110,299	5,800,000	5,800,000	0	0	0	0	3.803	3.803	JD	9,803	220,574	12/07/2017	12/15/2032
064159-8S-8	BANK OF NOVA SCOTIA		A	2	2.C FE	7,000,000	103.9440	7,276,051	7,000,000	7,000,000	0	0	0	0	8.625	8.625	JAJO	107,333	0	10/17/2022	10/27/2082
064159-HB-5	BANK OF NOVA SCOTIA		A		2.A FE	4,999,600	98.1070	4,905,348	5,000,000	4,999,767	0	42	0	0	4.500	4.501	JD	9,375	225,000	12/09/2015	12/16/2025
06417M-C4-5	BANK OF NOVA SCO		A		1.A FE	2,000,000	100.0170	2,000,341	2,000,000	2,000,000	0	0	0	0	5.000	2.980	FMAN	13,945	17,306	08/08/2022	08/08/2023
136375-BN-1	CANADIAN NATL RAILWAYS		A	1	1.F FE	8,402,780	108.3280	9,316,167	8,600,000	8,465,826	0	6,152	0	0	6.200	6.374	JD	44,433	533,200	08/10/2007	06/01/2036
136385-AC-5	CANADIAN NATL RESOURCES		A	1	2.A FE	1,660,050	108.1140	1,621,714	1,500,000	1,586,401	0	(6,898)	0	0	7.200	6.352	JJ	49,800	108,000	04/06/2006	01/15/2032
136385-AY-7	CANADIAN NATL RESOURCES		A	1	2.A FE	2,997,660	87.5270	2,625,807	3,000,000	2,997,759	0	44	0	0	4.950	4.955	JD	12,375	148,500	05/23/2017	06/01/2047
13645R-AF-1	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	1,638,700	103.5240	2,070,487	2,000,000	1,733,087	0	10,081	0	0	5.950	7.480	MN	15,206	119,000	03/11/2008	05/15/2037
13645R-AX-2	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	7,444,250	100.5920	5,029,617	5,000,000	7,440,043	0	(2,384)	0	0	6.125	4.084	MS	90,174	306,250	04/09/2021	09/15/2115
292505-AD-6	ENCANA CORP			1	2.C FE	1,001,610	101.1430	1,011,429	1,000,000	1,000,956	0	(59)	0	0	6.500	6.487	FA	24,556	65,000	07/14/2006	08/15/2034
349553-AM-9	FORTIS INC		A	1	2.C FE	620,000	92.8900	575,919	620,000	620,000	0	0	0	0	3.055	3.055	AO	4,577	18,941	07/07/2017	10/04/2026
443628-AH-5	HUDBAY MINERALS INC		A	1	4.B FE	246,000	91.1400	224,203	246,000	246,000	0	0	0	0	6.125	6.125	AO	3,767	15,068	09/09/2020	04/01/2029
443628-AJ-1	HUDBAY MINERALS INC		A	1	4.B FE	267,000	91.3010	243,775	267,000	267,000	0	0	0	0	4.500	4.500	AO	3,004	12,015	02/22/2021	04/01/2026
66977W-AP-4	NOVA CHEMICALS CORP		A	1	3.C FE	294,150	94.4110	300,226	318,000	307,928	0	3,867	0	0	5.000	6.480	MN	2,650	15,900	02/06/2019	05/01/2025
67077M-AR-9	NUTRIEN LTD COM		A	1	2.B FE	3,110,460	88.2420	2,647,246	3,000,000	3,097,763	0	(2,936)	0	0	4.900	4.650	JD	12,250	147,000	04/12/2018	06/01/2043
68245X-AJ-8	BURGER KING		A	1	4.B FE	355,000	89.9290	319,249	355,000	355,000	0	0	0	0	4.375	4.376	MN	1,985	15,531	11/14/2019	01/15/2028
68245X-AM-1	BURGER KING		A	1	4.B FE	2,000,000	81.2050	1,624,091	2,000,000	2,000,000	0	0	0	0	4.000	4.000	AO	16,889	80,000	10/14/2020	10/15/2030
68327L-AC-0	CADILLAC FAIRVIEW PRP TR		A	1	1.E FE	4,993,100	90.0950	4,504,740	5,000,000	4,995,324	0	642	0	0	4.125	4.142	FA	85,938	206,250	01/28/2019	02/01/2029
698900-AG-2	PANCANADIAN ENERGY CORP				2.C FE	6,981,930	105.1740	7,362,151	7,000,000	6,989,407	0	754	0	0	7.200	7.221	MN	84,000	504,000	11/02/2001	11/01/2031
70137T-AP-0	PARKLAND FUEL CORP		A	1	3.B FE	700,000	94.7530	663,268	700,000	700,000	0	0	0	0	5.875	5.875	JJ	18,963	41,125	06/25/2019	07/15/2027
71644E-AE-2	PETRO-CANADA		A	1	2.A FE	2,298,500	107.2740	2,145,490	2,000,000	2,081,860	0	(20,516)	0	0	7.875	6.531	JD	7,000	157,500	04/20/2006	06/15/2026
74819R-AP-1	QUEBECOR MEDIA INC		A	1	3.C FE	254,000	99.9750	253,936	254,000	254,000	0	0	0	0	5.750	5.750	JD	649	14,605	05/21/2013	01/15/2023
775109-BB-6	ROGERS COMMUNICATIONS		A	1	2.A FE	2,227,680	85.1550	1,703,091	2,000,000	2,200,694	0	(5,945)	0	0	5.000	4.272	MS	29,444	100,000	01/30/2018	03/15/2044
867229-AC-0	SUNCOR ENERGY INC		A	1	2.A FE	4,552,520	107.3450	4,293,786	4,000,000	4,296,588	0	(23,894)	0	0	7.150	6.074	FA	119,167	286,000	10/24/2006	02/01/2032
867229-AD-8	SUNCOR ENERGY INC		A	1	2.A FE	1,925,510	99.5080	1,990,164	2,000,000	1,953,178	0	2,579	0	0	5.950	6.230	JD	9,917	119,000	07/17/2006	12/01/2034
878742-AE-5	TECK RESOURCES LIMITED		A	1	2.C FE	1,981,930	98.9970	1,979,934	2,000,000	1,988,239	0	580	0	0	6.125	6.191	AO	30,625	122,500	01/19/2006	10/01/2035
89117F-8Z-5	TORONTO-DOMINION BANK		A	2	2.A FE	5,000,000	104.0900	5,204,491	5,000,000	5,000,000	0	0	0	0	8.125	8.125	JAJO	68,837	0	10/06/2022	10/31/2082
893526-DJ-9	TRANS-CANADA PIPELINES		A	1	2.A FE	6,457,190	100.5560	6,536,155	6,500,000	6,466,274	0	1,046	0	0	6.100	6.148	JD	33,042	396,500	05/27/2010	06/01/2040
98417E-AC-4	XSTRATA FINANCE CANADA		A	1	2.A FE	1,993,740	106.1050	2,122,094	2,000,000	1,995,174	0	173	0	0	6.900	6.925	MN	17,633	138,000	11/13/2007	11/15/2037
98417E-AN-0	XSTRATA FINANCE CANADA		A	1	2.A FE	1,000,540	94.0400	940,397	1,000,000	1,000,363	0	(13)	0	0	6.000	5.996	MN	7,667	60,000	11/04/2011	11/15/2041
000000-00-0	YPF SOCIEDAD ANONIMA		D	1	5.C FE	416,250	95.6270	478,137	500,000	425,513	0	9,263	0	0	9.000	15.363	FMAN	6,125	10,000	06/23/2022	02/12/2026
000000-00-0	MINEJESA CAPITAL BV		D	1	2.C FE	4,772,515	88.0570	4,534,937	5,150,000	4,794,344	0	21,829	0	0	4.625	5.756	FA	93,290	119,094	06/07/2022	08/10/2030
00687Y-AA-3	ADIENT GLOBAL HOLDINGS		D	1	4.C FE	156,500	93.0650	186,130	200,000	175,652	0	5,474	0	0	4.875	8.875	FA	3,683	9,750	01/11/2019	08/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00774M-AY-1	AERCAP IRELAND CAP/GLOBA		D	1	2.C FE	6,969,900	76.0580	5,324,073	7,000,000	6,972,098	0	2,077	0	0	3.400	3.444	AO	40,989	238,000	10/21/2021	10/29/2033
02154C-AF-0	ALTICE FINANCING SA	LS	D	1	4.B FE	500,000	80.8180	404,090	500,000	500,000	0	0	0	0	5.000	5.000	JJ	11,528	25,000	01/08/2020	01/15/2028
02364W-AP-0	AMERICA MOVIL SA de CV		D	1	2.A FE	1,980,940	104.6380	2,092,763	2,000,000	1,986,349	0	540	0	0	6.125	6.195	MN	15,653	122,500	10/24/2007	11/15/2037
03217K-AB-4	AMERICA MOVIL SAB DE CV		D	1	2.C FE	1,000,000	90.5090	905,088	1,000,000	1,000,000	0	0	0	0	5.375	5.375	AO	12,990	26,875	03/30/2022	04/04/2032
035198-AD-2	ANGOLA		D		4.C FE	944,250	87.9810	879,805	1,000,000	948,066	0	3,197	0	0	8.000	9.014	MN	7,778	60,000	06/09/2022	11/26/2029
046353-AD-0	ASTRAZENECA PLC		D	1	1.G FE	2,987,340	112.8660	3,385,982	3,000,000	2,990,606	0	358	0	0	6.450	6.482	MS	56,975	193,500	09/05/2007	09/15/2037
052113-AB-3	AUSGRID FINANCE PTY LTD		D	1	2.B FE	4,995,350	92.3870	4,619,328	5,000,000	4,996,878	0	459	0	0	4.350	4.362	FA	90,625	217,500	04/23/2018	08/01/2028
05541V-AF-3	BG ENERGY CAPITAL PLC		D	1	1.E FE	509,635	93.5450	467,727	500,000	507,519	0	(238)	0	0	5.125	5.000	AO	5,410	25,625	10/27/2011	10/15/2041
06738E-BD-6	BARCLAYS PLC		D	1	2.B FE	5,000,000	94.2040	4,710,223	5,000,000	5,000,000	0	0	0	0	4.972	4.972	MN	31,075	248,600	05/09/2018	05/16/2029
06738E-BW-4	BARCLAYS PLC		D	1	2.B FE	3,271,842	68.7340	2,213,236	3,220,000	3,269,786	0	(1,891)	0	0	3.330	3.224	MN	11,020	107,226	12/03/2021	11/24/2042
06849A-AB-5	BARRICK INTL BK CORP		D	1	1.G FE	11,909,165	103.4850	12,418,155	12,000,000	11,933,493	0	2,563	0	0	6.350	6.407	AO	160,867	762,000	02/17/2011	10/15/2036
09659W-2K-9	BNP PARIBAS	LS	D	2	1.G FE	5,000,000	82.3750	4,118,725	5,000,000	5,000,000	0	0	0	0	3.052	3.052	JJ	71,213	152,600	01/06/2020	01/13/2031
09952A-AC-0	BORAL FINANCE PTY LTD		D	1	2.B FE	1,306,909	88.5560	1,148,569	1,297,000	1,302,425	0	(953)	0	0	3.750	3.660	MN	8,106	48,638	12/13/2017	05/01/2028
10554T-AB-1	BRASKEM NETHERLANDS		D	1	2.C FE	2,969,850	90.1810	2,705,435	3,000,000	2,983,317	0	2,880	0	0	4.500	4.625	JJ	64,125	135,000	10/04/2017	01/10/2028
10554T-AE-5	BRASKEM NETHERLANDS		D	1	2.C FE	479,250	77.5660	465,398	600,000	479,664	0	414	0	0	5.875	7.638	JJ	14,785	0	09/13/2022	01/31/2050
111021-AE-1	BRITISH TELECOM PLC		D	1	2.B FE	4,345,630	119.3680	4,774,717	4,000,000	4,185,744	0	(15,607)	0	0	9.625	8.800	JD	17,111	385,000	06/14/2001	12/15/2030
11778B-AB-8	BSKYB FINANCE UK		D	1	1.G FE	2,952,990	109.1400	3,274,205	3,000,000	2,968,621	0	1,503	0	0	6.500	6.621	AO	41,167	195,000	10/13/2005	10/15/2035
12565W-AC-5	CK HUTCHISON INTNTL 21		D	1	1.F FE	9,834,600	72.8820	7,288,155	10,000,000	9,844,665	0	6,130	0	0	3.125	3.238	AO	65,972	312,500	04/12/2021	04/15/2041
12656*-AL-6	CSL LMTD PP		D	1	1.G	4,000,000	89.7090	3,588,357	4,000,000	4,000,000	0	0	0	0	2.970	2.970	AO	25,740	118,800	10/10/2016	10/13/2028
151191-BL-6	CELULOSA ARAUCO CONSTITU		D	1	2.C FE	5,156,250	87.0790	4,353,969	5,000,000	5,153,742	0	(2,508)	0	0	5.150	4.942	JJ	108,722	128,750	02/11/2022	01/29/2050
151290-BV-4	CEMEX SAB-SPONS ADR		D	1	3.A FE	700,000	96.0790	672,552	700,000	700,000	0	0	0	0	5.450	5.450	MN	4,451	38,150	11/12/2019	11/19/2029
17186H-AC-6	CIMPRESS NV		D	1	5.A FE	1,950,000	69.0790	1,347,040	1,950,000	1,950,000	0	0	0	0	7.000	7.000	JD	6,067	136,500	06/01/2018	06/15/2026
19123M-AD-5	COCA-COLA EUROPEAN PARTN		D	1	2.A FE	878,355	98.2930	884,641	900,000	889,192	0	10,837	0	0	0.500	4.032	MN	700	2,250	08/22/2022	05/05/2023
225313-AM-7	CREDIT AGRICOLE SA		D		2.A FE	4,969,600	81.9090	4,095,474	5,000,000	4,977,546	0	2,784	0	0	3.250	3.322	JJ	75,382	162,500	01/08/2020	01/14/2030
22546Q-AP-2	CREDIT SUISS NEW YORK		D		1.G FE	994,360	93.3320	933,319	1,000,000	998,858	0	622	0	0	3.625	3.693	MS	11,278	36,250	09/04/2014	09/09/2024
23291K-AJ-4	DH EUROPE FINANCE II		D	1	1.G FE	5,101,100	80.2030	4,010,167	5,000,000	5,088,521	0	(4,097)	0	0	3.250	3.113	MN	20,764	162,500	10/31/2019	11/15/2039
24820R-AG-3	STATOIL		D	1	1.D FE	5,667,160	106.9500	6,416,976	6,000,000	5,867,416	0	17,498	0	0	6.500	6.960	JD	32,500	390,000	05/16/2002	12/01/2028
25156P-AC-7	DEUTSCHE TELEKOM	LS	D		2.B FE	12,234,120	117.9890	14,158,686	12,000,000	12,118,458	0	(11,052)	0	0	8.750	8.567	JD	46,667	1,050,000	06/12/2001	06/15/2030
268317-AC-8	ELECTRICITE DE FRANCE		D		2.A FE	985,510	103.3490	1,033,485	1,000,000	988,799	0	364	0	0	6.950	7.067	JJ	29,924	69,500	01/21/2009	01/26/2039
268317-AL-8	ELECTRICITE DE FRANCE		D		2.A FE	6,971,410	88.2570	4,452,553	5,045,000	6,968,423	0	(1,678)	0	0	6.000	4.319	JJ	133,693	302,700	02/23/2021	01/22/2114
268317-AQ-7	ELECTRICITE DE FRANCE		D	1	2.B FE	1,995,040	80.2900	1,605,807	2,000,000	1,995,519	0	101	0	0	4.950	4.966	AO	21,450	99,000	10/07/2015	10/13/2045
268317-AU-8	ELECTRICITE DE FRANCE		D	1	2.A FE	6,580,980	94.7340	5,684,065	6,000,000	6,375,052	0	(61,682)	0	0	4.500	3.271	MS	75,000	270,000	07/09/2019	09/21/2028
278062-AJ-3	EATON CORP		C	1	2.A FE	6,962,060	91.1610	6,381,290	7,000,000	6,961,871	0	(189)	0	0	4.700	4.734	FA	116,978	0	08/16/2022	08/23/2052
279158-AJ-8	ECOPET		D	1	3.A FE	1,605,000	70.0000	1,050,000	1,500,000	1,601,070	0	(2,296)	0	0	5.875	5.355	MN	8,078	88,125	03/23/2021	05/28/2045
279158-AN-9	ECOPET		D	1	3.A FE	1,220,000	90.7810	907,808	1,000,000	1,181,842	0	(21,905)	0	0	6.875	3.969	AO	11,840	68,750	03/23/2021	04/29/2030
28249N-AB-7	EIG PEARL HOLDINGS SARL		D		1.F FE	2,035,625	76.7550	1,918,869	2,500,000	2,039,194	0	3,569	0	0	4.387	5.824	FA	36,863	65,805	08/03/2022	11/30/2046
29082H-AC-6	EMBRAER NETHERLANDS FINA		D	1	3.B FE	549,700	99.7830	498,916	500,000	538,463	0	(6,515)	0	0	6.950	5.196	JJ	15,831	34,750	03/24/2021	01/17/2028
29249B-AA-3	ENA MASTER TRUST		D	1	2.B FE	2,310,000	66.2520	1,987,556	3,000,000	2,315,333	0	5,333	0	0	4.000	5.714	MN	14,000	60,000	07/20/2022	05/19/2048
29268B-AC-5	ENEL FINANCE		D	1	2.A FE	8,119,710	99.5170	7,961,335	8,000,000	8,084,318	0	(3,411)	0	0	6.800	6.684	MS	160,178	544,000	10/10/2007	09/15/2037
29278D-AA-3	ENEL CHILE SA		D	1	2.B FE	5,929,440	97.3880	5,843,256	6,000,000	5,957,104	0	6,664	0	0	4.875	5.026	JD	15,438	292,500	06/07/2018	06/12/2028
314890-AA-2	FERGUSON FINANCE PLC		D	1	2.B FE	2,203,480	93.5240	1,870,475	2,000,000	2,138,592	0	(22,465)	0	0	4.500	3.165	AO	16,750	90,000	01/07/2020	10/24/2028
344419-AC-0	FOMENTO ECONOMICO MEX		D	1	2.A FE	4,331,200	70.0290	2,801,148	4,000,000	4,316,747	0	(7,646)	0	0	3.500	3.066	JJ	64,167	140,000	01/28/2021	01/16/2050
35177P-AL-1	ORANGE SA		D	1	2.A FE	8,255,336	122.3270	9,786,122	8,000,000	8,137,365	0	(11,375)	0	0	9.000	8.697	MS	240,000	720,000	11/14/2008	03/01/2031
36321P-AB-6	GALAXY PIPELINE ASSETS		D	1	1.C FE	2,405,250	80.4720	2,011,807	2,500,000	2,418,252	0	7,540	0	0	2.625	3.032	MS	16,589	65,625	04/01/2021	03/31/2036
38381C-AB-8	FIN DEPT GOVT SHARJAH AGENCY DEBENTURES		D		3.A FE	895,000	65.6210	656,208	1,000,000	898,128	0	1,790	0	0	4.000	4.660	JJ	17,000	40,000	03/23/2021	07/28/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44841S-AC-3	HUTCHISON WHAMPOA INTL		D		1.F FE	3,368,030	116.4140	3,492,406	3,000,000	3,224,471	0	(13,917)	0	0	7.450	6.478	MN	22,971	223,500	07/27/2007	11/24/2033
456472-AC-3	INDUSTRIAS PENOLES SAB D		D	1	2.B FE	584,375	93.6870	468,433	500,000	581,586	0	(1,590)	0	0	5.650	4.583	MS	8,553	28,250	03/23/2021	09/12/2049
46590X-AE-6	JBS USA FOOD FINANCE JBS USA		D	1	2.C FE	8,004,350	70.8840	5,670,735	8,000,000	8,004,014	0	(336)	0	0	4.375	4.372	FA	144,861	179,000	01/20/2022	02/02/2052
46590X-AH-9	JBS USA FOOD FINANCE		D	1	2.C FE	14,449,875	95.5380	14,093,728	14,752,000	14,453,955	0	4,080	0	0	5.750	6.012	AO	447,682	0	12/06/2022	04/01/2033
500472-AC-9	PHILIPS ELECTRONICS NV		D	1	2.A FE	6,031,750	105.9120	5,295,599	5,000,000	5,784,566	0	(32,807)	0	0	6.875	5.352	MS	105,035	343,750	09/20/2013	03/11/2038
500631-AH-9	KOREA ELECTRIC & POWER		D		1.C FE	2,137,390	106.0850	2,121,699	2,000,000	2,042,661	0	(8,912)	0	0	7.000	6.396	FA	58,333	140,000	05/05/2006	02/01/2027
50066A-AP-8	KOREA GAS CORP		D		1.C FE	1,982,300	87.5640	1,751,282	2,000,000	1,987,823	0	1,660	0	0	2.875	2.978	JJ	26,354	57,500	07/09/2019	07/16/2029
50201D-AA-1	LIKAK		D	1	4.A FE	1,306,044	93.9470	1,183,727	1,260,000	1,278,543	0	(9,690)	0	0	6.750	6.154	AO	17,955	85,050	01/06/2020	10/15/2027
539439-AR-0	LLOYDS BANKING GROUP PLC		D		1.G FE	996,470	94.6450	946,448	1,000,000	997,905	0	339	0	0	4.375	4.419	MS	12,031	43,750	03/15/2018	03/22/2028
58733R-AF-9	MERCADOLIBRE INC		C	1	3.A FE	4,149,375	77.2320	4,247,745	5,500,000	4,164,977	0	15,602	0	0	3.125	7.147	JJ	79,731	0	11/16/2022	01/14/2031
591555-AF-4	METINVEST BV		D		5.B FE	429,400	50.2650	201,058	400,000	424,604	0	(2,789)	0	0	7.750	6.611	MN	3,789	38,000	03/24/2021	10/17/2029
59284M-AD-6	MEXICO CITY AIRPORT TRUST		D	1	2.C FE	2,584,960	77.1570	2,006,091	2,600,000	2,585,813	0	264	0	0	5.500	5.541	JJ	59,981	143,000	03/29/2021	07/31/2047
603051-AA-1	MINERAL RESOURCES LTD		D	1	3.C FE	1,852,000	101.7030	1,883,539	1,852,000	1,852,000	0	0	0	0	8.125	8.125	MN	25,079	150,475	04/12/2019	05/01/2027
60475D-AA-9	MISC CAPITAL TWO LABUAN		D		2.B FE	249,818	95.3860	238,465	250,000	249,850	0	33	0	0	3.625	3.651	AO	2,140	4,531	03/30/2022	04/06/2025
60475D-AB-7	MISC CAPITAL TWO LABUAN		D	2	2.B FE	1,994,320	91.3710	1,827,414	2,000,000	1,995,002	0	682	0	0	3.750	3.813	AO	17,708	37,500	03/30/2022	04/06/2027
61238Q-AA-6	BASELL FINANCE CO BV		D		2.B FE	5,714,189	108.9990	4,902,753	4,498,000	4,973,889	0	(98,812)	0	0	8.100	5.259	MS	107,277	364,338	12/05/2013	03/15/2027
65558U-YC-0	NORDEA BANK ABP NEW YORK		D		1.A FE	1,950,000	99.9570	1,949,155	1,950,000	1,950,000	0	0	0	0	4.940	3.631	MON	1,056	14,711	10/26/2022	04/28/2023
656531-AJ-9	STATOIL ASA		D	1	1.D FE	3,144,120	109.1540	3,274,612	3,000,000	3,064,237	0	(8,394)	0	0	7.150	6.712	JJ	98,908	214,500	09/19/2008	01/15/2029
67078A-AE-3	NVENT FINANCE SARL		D	1	2.C FE	5,836,640	76.4890	6,119,150	8,000,000	5,862,198	0	25,558	0	0	2.750	6.812	MN	28,111	110,000	11/04/2022	11/15/2031
67114N-AA-9	ORYX FUNDING LTD		D		3.C FE	314,550	95.2970	285,890	300,000	312,453	0	(1,214)	0	0	5.800	5.165	FA	7,153	17,400	03/23/2021	02/03/2031
69377F-AB-2	FREEPORT INDONESIA PT		D	1	2.C FE	2,300,000	91.9430	2,114,679	2,300,000	2,300,000	0	0	0	0	5.315	5.315	AO	26,147	61,123	04/07/2022	04/14/2032
69377F-AC-0	FREEPORT INDONESIA PT		D	1	2.C FE	500,000	87.2930	436,466	500,000	500,000	0	0	0	0	6.200	6.200	AO	6,631	15,500	04/07/2022	04/14/2052
706451-BG-5	PEMEX FINANCE LTD		D	1	3.C FE	957,500	72.7730	727,735	1,000,000	960,819	0	1,904	0	0	6.625	7.104	JD	2,944	66,250	03/31/2021	06/15/2035
71429M-AB-1	PRGO	LS	D	1	3.B FE	2,992,530	93.0790	2,792,378	3,000,000	2,997,080	0	781	0	0	4.375	4.406	MS	38,646	131,250	03/07/2016	03/15/2026
715604-AA-2	PERU LNG SRL		D	1	4.B FE	1,000,000	83.5980	835,979	1,000,000	1,000,000	0	0	0	0	5.375	5.375	MS	14,781	53,750	03/15/2018	03/22/2030
71568P-AF-6	PERUSAHAAN LISTRIK NEGAR		D		2.B FE	2,470,000	94.1110	1,882,213	2,000,000	2,454,038	0	(9,262)	0	0	6.150	4.621	MN	13,667	123,000	03/25/2021	05/21/2048
71647N-AZ-2	PETROBRAS GLOBAL FINANCE		D	1	3.C FE	8,910,000	98.1460	8,833,117	9,000,000	8,938,596	0	8,109	0	0	5.750	5.884	FA	215,625	517,500	03/13/2019	02/01/2029
71654Q-CC-4	PETROLEOS MEXICANOS		D	1	3.C FE	2,497,868	64.0030	1,608,408	2,513,000	2,494,177	0	42	0	0	6.750	6.802	MS	47,119	169,628	03/31/2021	09/21/2047
71654Q-DD-1	PETROLEOS MEXICANOS		D	1	3.C FE	844,189	69.2880	562,616	812,000	843,478	0	(378)	0	0	7.690	7.357	JJ	27,405	62,443	10/26/2020	01/23/2050
71654Q-DE-9	PETROLEOS MEXICANOS		D	1	3.C FE	5,792,000	75.8820	6,070,547	8,000,000	5,817,882	0	25,882	0	0	5.950	11.161	JJ	202,300	0	11/03/2022	01/28/2031
716564-AA-7	PETROLEOS DEL PERU SA		D	1	3.B FE	1,070,000	76.4790	764,795	1,000,000	1,060,981	0	(5,215)	0	0	4.750	3.971	JD	1,583	49,000	03/24/2021	06/19/2032
716564-AB-5	PETROLEOS DEL PERU SA		D	1	3.B FE	1,063,750	65.0650	650,645	1,000,000	1,061,683	0	(1,234)	0	0	5.625	5.177	JD	1,875	57,750	03/24/2021	06/19/2047
74730D-AE-3	QATAR PETROLEUM		D	1	1.D FE	896,679	76.7630	690,865	900,000	896,852	0	123	0	0	3.125	3.150	JJ	13,203	28,125	06/30/2021	07/12/2041
75405U-AA-4	RAS LAFFAN LNG III		D	1	1.E FE	4,071,500	100.4940	4,091,620	4,071,500	4,071,500	0	0	0	0	5.838	5.839	MS	60,084	237,694	08/04/2005	09/30/2027
780097-BA-8	ROYAL BANK OF SCOTTLAND		D		1.G FE	998,190	97.7780	977,776	1,000,000	999,241	0	190	0	0	4.800	4.823	AO	11,467	48,000	03/30/2016	04/05/2026
78391Y-A*-9	RYMAN PP		C	1	2.C YE	14,000,000	82.9400	11,611,570	14,000,000	14,000,000	0	0	0	0	4.060	4.060	FA	213,150	568,400	02/09/2021	02/16/2031
78392B-AC-1	SK HYNIX INC		D		2.C FE	7,882,860	73.4350	5,874,775	8,000,000	7,902,582	0	10,711	0	0	2.375	2.543	JJ	85,500	190,000	04/01/2021	01/19/2031
80414L-2E-4	SAUDI ARABIAN OIL CO		D		1.F FE	991,610	89.1050	891,050	1,000,000	992,622	0	305	0	0	4.250	4.313	AO	8,854	42,500	04/09/2019	04/16/2039
822582-BQ-4	SHELL INTERNATIONAL FIN		D	1	1.D FE	4,909,900	82.3730	4,118,643	5,000,000	4,921,403	0	1,971	0	0	4.000	4.105	MN	28,333	200,000	05/05/2016	05/10/2046
82481L-AD-1	SHIRE ACQ INV IRELAND DA		D	1	2.B FE	1,997,620	94.0060	1,880,116	2,000,000	1,998,960	0	243	0	0	3.200	3.214	MS	17,422	64,000	09/19/2016	09/23/2026
82929R-AC-0	SING TELECOMMUNICATIONS		D	1	1.F FE	9,205,420	115.4250	10,388,251	9,000,000	9,108,720	0	(8,541)	0	0	7.375	7.188	JD	55,313	663,750	02/15/2002	12/01/2031
86964W-AH-5	SUZANO AUSTRIA GMBH		D	1	2.C FE	833,438	93.8620	703,968	750,000	818,195	0	(8,757)	0	0	5.000	3.519	JJ	17,292	37,500	03/23/2021	01/15/2030
87927V-AF-5	TELECOM ITALIA CAPITAL		D	1	4.A FE	1,974,770	82.2590	1,645,179	2,000,000	1,984,976	0	916	0	0	6.375	6.471	MN	16,292	127,500	09/30/2004	11/15/2033
879385-AD-4	TELEFONICA EUROPE		D	1	2.C FE	8,267,063	111.6070	8,381,691	7,510,000	7,879,574	0	(34,674)	0	0	8.250	7.397	MS	182,430	619,575	03/21/2002	09/15/2030
87938W-AW-3	TELEFONICA EMISIONES		D	1	2.C FE	4,000,000	77.1460	3,085,837	4,000,000	4,000,000	0	0	0	0	4.895	4.895	MS	62,547	195,800	02/27/2018	03/06/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87969N-AD-7	TELSTRA CORP LTD		D	1	1.G FE	9,804,850	95.5520	9,555,218	10,000,000	9,947,001	0	21,927	0	0	3.125	3.368	AO	72,917	312,500	10/08/2015	04/07/2025
88032W-AN-6	TENCENT HOLDINGS LTD		D	1	1.E FE	4,998,350	92.2540	4,612,681	5,000,000	4,998,648	0	153	0	0	3.975	3.979	AO	44,167	198,750	04/03/2019	04/11/2029
89680Y-AC-9	TRITON CONTAINER		D	1	2.C FE	7,016,520	77.7880	5,445,164	7,000,000	7,014,191	0	(1,480)	0	0	3.150	3.122	JD	9,800	220,500	05/26/2021	06/15/2031
899415-AE-3	TULLOW OIL PLC		D	1	5.B FE	476,000	61.1180	290,920	476,000	476,000	0	0	0	0	7.000	7.000	MS	11,107	33,320	03/16/2018	03/01/2025
90351D-AF-4	UBS GROUP FUNDING		D		1.G FE	997,790	96.0990	960,985	1,000,000	999,126	0	229	0	0	4.125	4.152	AO	8,708	41,250	03/29/2016	04/15/2026
903742-AA-2	ULKER BISKUVI SANAYI AS		D		4.B FE	524,200	84.2840	421,418	500,000	515,614	0	(4,963)	0	0	6.950	5.735	AO	5,888	34,750	03/24/2021	10/30/2025
913110-AC-9	UNITED UTILITIES PLC		D	1	2.A FE	4,388,900	105.4780	5,273,877	5,000,000	4,748,619	0	34,131	0	0	6.875	8.000	FA	129,861	343,750	10/18/2002	08/15/2028
92857W-AB-6	VODAFONE GROUP PLC		D	1	2.B FE	3,948,960	104.5210	4,180,836	4,000,000	3,971,498	0	1,993	0	0	6.250	6.347	MN	21,528	250,000	06/25/2004	11/30/2032
92857W-BD-1	VODAFONE GROUP PLC		D	1	2.B FE	849,960	79.7890	797,892	1,000,000	875,275	0	3,364	0	0	4.375	5.398	FA	16,042	43,750	09/09/2013	02/19/2043
92857W-BJ-8	VODAFONE GROUP PLC		D	1	2.B FE	2,475,725	98.4280	2,460,711	2,500,000	2,490,726	0	3,542	0	0	4.125	4.287	MN	8,880	103,125	05/23/2018	05/30/2025
92858R-AA-8	VMED O2 UK FINANCING I		D	1	3.C FE	1,030,800	81.0050	833,544	1,029,000	1,030,101	0	(337)	0	0	4.250	4.226	JJ	20,166	43,733	09/11/2020	01/31/2031
92979B-AC-6	WACKER CHEMICAL PP		D	1	2.C	6,000,000	99.5350	5,972,124	6,000,000	6,000,000	0	0	0	0	4.180	4.180	AO	47,373	250,800	03/21/2013	04/23/2023
980236-AQ-6	WOODSIDE FINANCE LTD		D	1	2.A FE	4,990,850	93.9660	4,698,285	5,000,000	4,993,590	0	842	0	0	4.500	4.523	MS	73,125	225,000	02/25/2019	03/04/2029
984851-AF-2	YARA INTERNATIONAL ASA		D	1	2.B FE	4,987,400	92.4350	4,621,749	5,000,000	4,992,250	0	1,196	0	0	4.750	4.782	JD	19,792	237,500	05/24/2018	06/01/2028
B0R9M3-AC-3	BARRY CALLEBAUT SVCS NV		D	1	2.B FE	229,513	99.4730	213,867	215,000	215,933	0	(2,019)	0	0	5.500	4.511	JD	552	11,825	03/09/2015	06/15/2023
G2615@-AB-0	DCC TREAS IRELAN PP		D	1	2.B	2,500,000	99.0580	2,476,456	2,500,000	2,500,000	0	0	0	0	4.040	4.040	AO	18,517	101,000	02/28/2013	04/25/2023
G2616#-AF-8	DCC TREAS 2014 PP		D	1	2.B	3,000,000	97.6120	2,928,363	3,000,000	3,000,000	0	0	0	0	4.530	4.530	MN	15,100	135,900	05/05/2014	05/21/2024
G9284#-BD-8	VITOL FINANCE PP		D	1	2.B	3,000,000	98.8200	2,964,604	3,000,000	3,000,000	0	0	0	0	4.400	4.400	JD	1,467	132,000	06/19/2013	06/27/2023
N4281@-BS-3	KONINKLIJKE VOPAK NV PP		D	1	2.B	2,000,000	98.5450	1,970,907	2,000,000	2,000,000	0	0	0	0	3.740	3.740	JD	2,493	74,800	11/07/2012	06/19/2023
N4445#-AR-7	IMTECH CAPITAL PP		D	1	6. *	0	0.0000	0	1,280,249	0	0	0	0	0	7.250	0.000	JD	0	0	06/18/2014	07/15/2023
N4445#-AV-8	IMTECH CAPITAL PP		D	1	6. *	0	0.0000	0	194,673	0	0	0	0	0	7.250	0.000	JD	0	0	06/18/2014	07/15/2023
N57445-AB-9	MINEJESA CAPITAL BV		D	1	2.C FE	825,675	77.3990	781,731	1,010,000	829,142	0	3,467	0	0	5.625	7.685	FA	22,252	28,406	06/22/2022	08/10/2037
Q1842#-AC-2	ARC INFRASTRUCTURE PTY LTD PP		C	1	2.B	2,000,000	100.0370	2,000,746	2,000,000	2,000,000	0	0	0	0	4.230	4.230	MS	22,090	84,600	03/22/2013	03/27/2023
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,394,377,602	XXX	2,175,849,227	2,343,064,318	2,382,358,561	0	(1,805,198)	0	0	XXX	XXX	XXX	28,244,811	108,386,703	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4			4	1.A FM	29,206	94.4230	31,974	33,862	29,458	0	(381)	0	0	5.500	9.988	MON	155	1,862	09/30/2008	05/25/2033
00079C-AE-9	ABFS 2001-2 A4			4	1.A FM	14,415	92.5790	16,666	18,002	2,622	0	1,065	0	0	6.990	3,814.657	MON	105	1,348	01/22/2003	12/25/2031
00842B-AC-1	ABMT 2015-5 A3			4	1.A	151,382	89.9410	133,608	148,550	149,760	0	788	0	0	3.500	2.924	MON	433	5,199	04/22/2016	07/25/2045
00842C-AS-4	ABMT 2015-7 B1			4	1.A	2,193,383	90.8510	1,982,632	2,182,301	2,182,655	0	4,397	0	0	3.650	3.632	MON	6,638	79,821	01/30/2018	10/25/2045
02148J-AD-9	CWALT 2006-39CB 1A4			4	1.A FM	520,671	82.2920	506,386	615,349	468,271	0	(18,421)	0	0	6.000	9.589	MON	3,077	36,866	12/14/2006	01/25/2037
02660T-ER-0	AHM 2005-2 5A1			4	1.A FM	10,781	83.4470	9,811	11,758	10,781	0	(256)	44	0	5.064	4.163	MON	50	348	09/06/2005	09/25/2035
059469-AF-3	BOAA 2006-7 A6			4	1.A FM	157,779	29.6490	132,146	445,704	146,142	0	(25,670)	6,504	0	6.359	6.431	MON	2,362	9,643	12/14/2006	10/25/2036
05946X-E7-4	BAFC 2005-5 2A1			4	1.C FM	96,958	94.0010	91,442	97,278	96,941	0	1	0	0	5.500	5.555	MON	446	5,350	08/30/2005	09/25/2035
05946X-S6-1	BAFC 2005-7 3A1			4	1.A FM	65,320	94.8600	62,477	65,863	65,585	0	48	0	0	5.750	5.879	MON	316	3,787	01/25/2006	11/25/2035
05946X-U9-2	BAFC 2005-7 4A3			4	1.A FM	620,753	92.8030	588,348	633,978	627,804	0	233	0	0	5.750	6.054	MON	3,038	36,443	03/02/2006	11/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1			4	1.A FM	329,908	92.5030	320,709	346,701	338,439	0	(1,622)	0	0	5.500	6.307	MON	1,589	19,068	09/20/2007	08/25/2035
05950P-AJ-2	BAFC 2006-H 3A2			4	1.A FM	75,666	96.6290	86,207	89,214	83,351	0	692	0	0	3.880	5.842	MON	288	2,926	09/08/2006	09/20/2046
059515-BF-2	BAFC 2007-3 XA2			4	1.A FM	503,931	91.9310	553,348	601,917	526,704	0	1,587	0	0	5.500	8.455	MON	2,759	32,986	07/03/2007	09/25/2034
1248ME-AG-4	CBASS 2007-CB4 A2D			4	1.A FM	21,871	91.6730	24,450	26,672	23,671	0	(516)	0	0	3.785	10.036	MON	84	816	08/16/2011	04/25/2037
12526W-AA-7	Cascade Funding 2022HB8 Trust 2022-HB8 A			4	1.A FE	8,206,247	89.1600	7,464,526	8,372,057	8,248,357	0	42,110	0	0	3.750	5.394	MON	5,233	164,825	06/15/2022	04/25/2025
12628L-AJ-9	CSAB 2006-4 A6A			4	1.A FM	148,761	19.7930	130,865	661,162	140,169	0	(35,624)	10,376	0	5.684	3.057	MON	3,132	9,438	11/15/2006	12/25/2036
12653T-AA-9	CSMC 2018-J1 A1			4	1.A	1,075,958	88.4410	974,266	1,101,605	1,083,798	0	(5,918)	0	0	3.500	0.730	MON	3,213	38,556	07/11/2018	02/25/2048
12653T-BY-6	CSMC 2018-J1 B4			4	1.A	5,597,959	83.1280	5,226,759	6,287,634	5,642,428	0	44,468	0	0	3.588	6.748	MON	18,803	90,834	08/10/2022	02/25/2048
12667F-3U-7	CWALT 2005-J1 1A8			4	1.A FM	507,254	91.2330	487,985	534,875	520,958	0	(4,824)	0	0	5.500	6.298	MON	2,452	29,418	06/27/2007	02/25/2035
12667F-EG-6	CWALT 2004-J2 3A3			4	1.A FM	259,919	96.7700	256,248	264,802	263,006	0	88	0	0	5.500	5.815	MON	1,214	12,183	12/14/2006	04/25/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12667G-7H-0	CWALT 2005-46CB A14			4	1.A FM	814,367	71.9220	627,471	872,429	677,710	0	(37,239)	0	0	5.500	6.377	MON	3,999	47,970	12/20/2006	10/25/2035
12667G-AH-6	CWALT 2005-13CB A8			4	1.A FM	998,509	84.6060	934,722	1,104,790	998,498	0	(26,646)	1,736	0	5.500	5.942	MON	5,064	60,552	10/13/2006	05/25/2035
12667G-BD-4	CWALT 2005-10CB 1A8			4	4.B FM	78,709	80.7900	63,590	78,709	78,709	0	0	0	0	5.500	9.241	MON	361	4,329	10/17/2007	05/25/2035
12667G-PV-9	CWALT 2005-20CB 1A3			4	1.A FM	92,354	73.4340	74,974	102,097	78,060	0	(4,664)	0	0	5.500	9.210	MON	468	5,608	04/12/2006	07/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4			4	1.A FM	526,756	67.5390	408,103	604,247	440,686	0	(23,570)	0	0	5.750	6.915	MON	2,895	34,663	11/04/2005	08/25/2035
12668A-AL-9	CWALT 2005-47CB A11			4	1.A FM	219,558	58.1710	151,890	261,107	162,455	0	(19,541)	0	0	5.500	8.073	MON	1,197	14,312	11/15/2006	10/25/2035
12668A-NW-1	CWALT 2005-54CB 1A4			4	1.A FM	47,977	77.9270	39,922	51,230	40,704	0	(2,332)	0	0	5.500	7.822	MON	235	2,808	09/07/2005	11/25/2035
12668B-YF-4	CWALT 2006-7CB 1A14			4	1.A FM	186,886	53.7580	123,712	230,128	115,114	0	(14,703)	0	0	6.000	12.138	MON	1,151	13,795	04/07/2006	05/25/2036
12668W-AU-1	CWL 2007-4 A5W			4	1.A FM	641,831	79.9710	559,585	699,731	716,902	0	0	0	0	4.564	3.484	MON	2,661	31,094	03/20/2007	04/25/2047
126694-HK-7	CWHL 2005-25 A6			4	1.A FM	27,906	51.3210	16,694	32,529	17,631	0	(3,620)	0	0	5.500	9.475	MON	149	1,728	05/01/2022	11/25/2035
126694-JX-7	CWHL 2005-24 A7			4	1.A FM	105,964	57.6700	72,212	125,216	77,079	0	(10,282)	0	0	5.500	8.844	MON	574	6,863	10/28/2005	11/25/2035
126694-KZ-0	CWHL 2005-24 A33			4	1.A FM	75,347	57.6700	51,259	88,883	54,800	0	(7,313)	0	0	5.500	8.784	MON	407	4,871	12/07/2005	11/25/2035
12669F-RG-0	CWHL 2004-4 A5			4	1.A FM	25,844	95.6940	24,844	25,962	25,861	0	0	0	0	5.250	5.326	MON	114	1,363	10/06/2004	05/25/2034
12669F-UC-5	CWHL 2004-9 A7			4	1.A FM	58,988	92.2170	57,941	62,831	61,327	0	196	0	0	5.250	6.104	MON	275	3,299	06/07/2004	06/25/2034
15132E-LC-0	CDMC 2005-1 A5			4	1.A FM	20,149	92.5130	18,652	20,162	20,114	0	51	0	0	5.105	6.333	MON	86	1,029	11/19/2009	02/18/2035
17312H-AE-9	CRMSI 2007-2 A5			4	1.A FM	324,926	98.9050	321,379	324,936	321,666	0	1,634	0	0	4.988	6.016	MON	1,351	15,619	06/20/2007	06/25/2037
17321L-AA-7	CMLTI 2013-J1 A1			4	1.A	210,165	90.7890	194,780	214,540	212,514	0	(394)	0	0	3.500	3.933	MON	626	7,475	11/01/2013	10/25/2043
17322N-AA-2	CMLTI 2014-J1 A1			4	1.A	297,234	94.8780	278,957	294,018	295,283	0	(317)	0	0	3.500	3.183	MON	858	10,310	10/08/2014	06/25/2044
22541Q-FV-9	CSFB 2003-17 1A4			4	1.E FM	261,313	93.8150	254,752	271,549	265,301	0	(309)	0	0	5.500	6.317	MON	1,245	14,935	06/26/2007	06/25/2033
22541S-5U-8	CSFB 2005-FIX1 A5			4	1.A FM	360,106	100.0000	360,329	360,329	355,586	0	(2,207)	0	0	5.400	5.255	MON	1,621	12,446	01/10/2005	05/25/2035
22541S-W3-8	CSFB 2004-8 4A3			4	1.A FM	989,956	94.9340	970,744	1,022,550	1,010,140	0	8,753	0	0	5.500	5.968	MON	4,687	56,240	10/12/2006	12/25/2034
225470-M6-7	CSMC 2006-3 1A4A			4	1.A FM	78,450	57.4030	74,373	129,563	75,632	0	(5,434)	2,102	0	6.968	8.117	MON	752	2,883	03/03/2006	04/25/2036
225470-QY-2	CSMC 2005-5 A2F			4	1.A FM	636,130	7.7950	110,573	1,418,563	68,035	0	(39,524)	0	0	5.365	21.743	MON	1,268	17,540	12/22/2005	04/25/2036
251510-FX-6	DBALT 2005-4 A6			4	1.A FM	117,382	85.2710	109,853	128,827	114,968	0	(2,750)	0	0	5.300	5.157	MON	569	5,631	01/25/2006	09/25/2035
251510-ML-4	DBALT 2006-AB1 A3			4	1.A FM	590,617	99.6490	643,567	645,836	594,942	0	1,989	0	0	6.365	6.885	MON	3,426	30,394	10/04/2006	02/25/2036
25151E-AD-5	DBALT 2006-AB3 A4			4	1.A FM	44,917	101.3480	52,779	52,077	42,369	0	413	0	0	6.423	10.498	MON	279	2,684	06/14/2006	07/25/2036
294751-CQ-3	EQABS 2003-3 AF4			4	1.A FM	27,393	99.4510	27,242	27,393	27,459	0	241	0	0	4.995	0.626	MON	114	1,220	07/17/2003	12/25/2033
29977K-AA-1	EVER 2013-2 A			4	1.A	660,153	92.6810	616,861	665,571	663,074	0	(388)	0	0	3.000	3.141	MON	1,664	19,967	06/04/2013	06/25/2043
36186L-AG-8	GMAC 2007-HE2 A6			4	1.E FM	58,425	108.3260	66,035	60,960	61,287	0	0	0	0	6.749	0.518	MON	343	4,114	06/27/2007	12/25/2037
362341-MR-7	GSAMP 2005-7F 2A6			4	1.A FM	341,116	94.4100	338,330	358,363	351,329	0	(2,532)	0	0	5.500	6.329	MON	1,643	23,590	09/20/2007	09/25/2035
36263N-AB-1	GS Mortgage-Back2022PJ1 ities 2022-PJ1 A2			4	1.A	4,592,745	79.8740	3,734,331	4,675,293	4,593,321	0	576	0	0	2.500	2.705	MON	9,740	116,882	01/10/2022	05/28/2052
437089-AE-5	INHEL 2006-1 A5			4	1.A FM	8,194	81.9000	41,374	50,518	182	0	(194)	0	0	6.522	8.888.000	MON	275	1,351	07/01/2008	05/25/2036
45660L-2V-0	RAST 2005-A16 A3			4	1.A FM	148,367	41.1100	74,179	180,439	85,857	0	(15,183)	0	0	6.000	9.363	MON	902	8,069	10/01/2022	02/25/2036
45660L-S8-3	RAST 2005-A14 A1			4	1.A FM	632,632	48.2550	403,111	835,379	460,187	0	(58,804)	0	0	5.500	7.619	MON	3,829	45,024	06/27/2007	12/25/2035
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4			4	1.A FM	33	98.5740	32	33	32	0	0	0	0	6.060	5.543	MON	0	2	01/12/2006	09/25/2035
46412Q-AE-7	IRWHE 2006-2 2A4			4	1.A FM	1,756	96.5970	1,737	1,798	62	0	(246)	0	0	6.670	8.888.000	MON	10	120	07/12/2006	02/25/2036
46412R-AD-7	IRWHE 2007-1 2A3			4	1.A FM	108,773	103.8990	159,179	153,205	113,595	0	6,814	0	0	6.650	40.300	MON	849	10,188	05/11/2007	08/25/2037
466247-ZQ-9	JPMMT 2005-S3 1A3			4	1.A FM	331,854	50.4330	234,756	465,485	246,549	0	(38,874)	0	0	5.750	7.800	MON	2,230	26,166	10/04/2006	01/25/2036
466247-ZQ-9	JPMMT 2005-S3 1A3			4	5.B FM	1	50.4330	0	1	1	0	0	0	0	5.750	(0.165)	MON	0	0	10/04/2006	01/25/2036
46651Y-AC-4	JPMMT 2019-9 A3			4	1.A	1,150,766	88.5770	1,005,177	1,134,808	1,143,887	0	3,191	0	0	3.500	2.535	MON	3,310	39,718	11/22/2019	05/25/2050
52520Q-AG-9	RAST 2006-7 1A7			4	4.A FM	279,650	62.1640	204,067	328,271	231,738	0	(16,077)	0	0	6.000	6.495	MON	1,641	22,321	10/20/2006	11/25/2036
52521H-AD-5	LMT 2006-9 1A4			4	4.A FM	454,471	66.4480	368,415	554,438	409,754	0	(30,270)	0	0	5.750	6.691	MON	2,657	31,541	01/05/2007	01/25/2037
52522H-AN-2	LXS 2006-8 3A5			4	1.A FM	3,677	100.0000	3,904	3,904	3,677	0	0	0	0	2.812	(11.440)	MON	9	168	10/12/2006	06/25/2036
52523K-AJ-3	LXS 2006-17 WF5			4	3.A FM	258,969	81.8020	269,481	329,430	307,505	0	(2,215)	0	0	6.637	4.735	MON	1,822	16,240	10/04/2006	12/25/2042
52524M-AV-1	LXS 2007-9 WF3			4	1.A FM	210,574	90.6290	293,494	323,842	283,938	0	18,488	0	0	6.820	8.873	MON	1,841	16,495	05/24/2007	04/25/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
57643L-LF-1	MABS 2005-AB1 A6			4	1.A FM	11,768	95.7110	11,265	11,769	9,954	0	(369)	0	0	5.971	5.791	MON	59	348	10/07/2005	11/25/2035
599808-BE-1	MCMLT 2015-2 M2			4	1.A	1,182,824	98.9500	1,171,870	1,184,304	1,181,379	0	(306)	0	0	3.665	3.852	MON	3,617	42,845	01/16/2019	09/25/2057
599809-CQ-1	MCMLT 2015-1 B2			4	1.A	550,859	93.4650	514,055	550,000	549,506	0	753	0	0	3.616	3.835	MON	1,657	19,960	04/25/2019	06/25/2056
59980A-AB-3	MCMLT 2017-2 M1			4	1.A	3,071,250	94.0900	2,822,695	3,000,000	3,010,260	0	(13,409)	0	0	3.250	2.707	MON	8,125	97,500	05/05/2020	07/25/2059
59980M-AG-6	MCMLT 2018-2 M1			4	1.A	5,298,017	95.5680	4,871,384	5,097,310	5,169,977	0	(43,868)	0	0	3.750	2.753	MON	15,929	191,037	05/11/2020	05/25/2058
59981H-AB-7	MCMLT 2017-1 M1			4	1.A	3,693,342	97.2880	3,699,828	3,802,962	3,795,764	0	18,573	0	0	3.250	0.487	MON	10,300	123,596	03/13/2017	11/25/2058
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A			4	1.A FM	412,716	33.5720	250,464	746,053	267,134	0	(34,705)	0	0	1.230	6.528	MON	764	10,117	09/22/2006	10/25/2036
61749W-AK-3	MSM 2006-11 1A4			4	1.A FM	53,973	23.9840	50,214	209,361	49,259	0	(10,794)	1,078	0	1.205	5.746	MON	210	2,478	07/17/2006	08/25/2036
61751D-AH-7	MSM 2006-17XS A5W			4	1.A FM	1,696,567	59.9500	1,600,786	2,670,201	961,434	0	(24,629)	0	0	4.195	12.887	MON	9,336	111,090	12/12/2006	10/25/2046
62942K-AA-4	NRPMT 2013-1 A1			4	1.A	398,856	88.8010	363,269	409,083	403,546	0	(1,549)	0	0	3.250	3.729	MON	1,108	13,295	09/17/2014	07/25/2043
65538P-AF-5	NAA 2007-1 1A5			4	1.A FM	280,624	95.0330	320,696	337,456	269,677	0	1,615	0	0	6.347	12.031	MON	1,785	15,600	05/08/2007	03/25/2047
74387L-AC-5	PFMT 2019-1 A2			4	1.A	1,322,840	82.5630	1,085,895	1,315,236	1,323,658	0	6,194	0	0	3.000	2.538	MON	3,288	39,457	11/27/2019	12/25/2049
74922E-AF-6	RALI 2006-QS6 1A6			4	3.B FM	144,917	78.0710	135,234	173,220	148,208	0	(1,321)	0	0	6.250	5.934	MON	902	10,826	06/01/2006	06/25/2036
74968R-AA-3	RPIT 2019-1 A			4	1.A FE	1,536,858	80.0000	1,229,679	1,537,098	1,536,977	0	(9,045)	0	0	2.750	2.775	MON	705	42,270	06/18/2020	10/25/2063
75970J-AJ-5	RAMC 2007-1 AF6			4	1.A FM	1,756,921	29.7350	944,536	3,176,498	860,802	0	(97,893)	0	0	5.710	8.395	MON	15,115	154,785	03/14/2007	04/25/2037
759950-GY-8	RAMC 2006-1 AF6			4	1.A FM	189,578	48.6180	126,364	259,909	119,595	0	(8,067)	0	0	5.746	6.754	MON	1,245	14,938	03/06/2006	05/25/2036
761118-MD-7	RALI 2005-QS16 A4			4	2.A FM	1,047,701	83.4730	966,077	1,157,348	1,053,087	0	(13,879)	0	0	5.750	6.633	MON	5,546	66,051	12/09/2005	11/25/2035
761118-XQ-6	RALI 2006-QS3 1A12			4	2.C FM	41,321	80.7510	40,492	50,144	44,908	0	(537)	0	0	6.000	5.798	MON	251	3,074	03/22/2006	03/25/2036
76112H-AD-9	RAST 2006-A9CB A4			4	1.A FM	1,246,427	30.5100	547,686	1,795,091	624,036	0	(106,128)	0	0	6.000	8.663	MON	8,975	96,967	12/14/2006	09/25/2036
76114A-AB-6	RAST 2006-R2 A2			4	1.A FM	1,103,788	40.7330	689,437	1,692,574	866,241	0	(93,351)	0	0	6.000	7.002	MON	8,463	95,668	10/19/2006	04/25/2036
81745J-AA-6	SEMT 2013-11 A1			4	1.A	374,541	89.1690	343,418	385,132	380,799	0	(647)	0	0	3.500	0.612	MON	1,123	13,480	10/10/2013	09/25/2043
81746D-AG-5	SEMT 2017-5 A7			4	1.A	2,536,788	88.1390	2,254,849	2,558,282	2,551,788	0	2,493	0	0	3.500	0.146	MON	7,462	89,540	07/12/2017	08/25/2047
872225-AH-0	TBW 2006-5 A6			4	3.C FM	173,561	96.2740	167,751	174,243	181,073	0	531	0	0	6.400	4.649	MON	929	11,311	10/23/2006	11/25/2036
881561-C8-5	TERWIN MORTGAGE TRUST 2005-13SL A1B			4	1.A FM	204,630	42.1000	842,000	2,000,000	130,162	0	16,837	0	0	4.750	14.497	MON	0	43,145	11/23/2005	12/25/2036
89172Y-AB-6	TPMT 2016-3 A2			4	1.A	2,466,358	99.0930	2,535,906	2,559,126	2,556,034	0	13,889	0	0	3.000	0.890	MON	6,398	76,774	07/05/2018	04/25/2056
89175J-AD-2	TPMT 2017-6 M2			4	1.A	3,786,094	85.0070	3,485,305	4,100,000	3,803,863	0	17,769	0	0	3.250	4.937	MON	11,104	43,920	08/16/2022	10/25/2057
89177J-AC-2	TPMT 2019-2 M1			4	1.A	5,368,750	79.5660	3,978,280	5,000,000	5,236,822	0	(20,766)	0	0	3.750	2.817	MON	15,625	186,555	08/26/2019	12/25/2058
939344-AR-8	WMALT 2006-4 3A6			4	1.A FM	259,649	68.5820	236,267	344,502	311,481	0	(1,752)	0	0	4.609	6.491	MON	1,323	14,369	04/21/2006	05/25/2036
93935W-AD-6	WMALT MORTGAGE 2006-9 A3			4	1.A FM	511,321	28.5530	278,040	973,759	316,786	0	(34,705)	0	0	4.283	7.912	MON	3,476	14,875	10/20/2006	10/25/2036
95001T-BH-7	WFMBS 2019-1 B1			4	1.A	4,659,371	92.1570	4,261,126	4,623,750	4,624,381	0	1,546	0	0	4.024	3.871	MON	15,507	182,985	03/06/2019	11/25/2048
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						83,072,222	XXX	73,345,083	93,805,665	78,895,011	0	(758,557)	21,840	0	XXX	XXX	XXX	284,911	3,204,190	XXX	XXX
054976-AG-0	Barclays Commerc2022C17 gage S 2022-C17 XA			4	1.A FE	9,971,959	8.0560	9,212,907	0	9,655,940	0	(316,019)	0	0	1.152	2.981	MON	109,752	345,861	09/26/2022	09/15/2055
05525M-AA-4	BAMLL 2014-520M A			4	1.A	3,089,991	78.8890	2,366,663	3,000,000	3,052,000	0	(7,353)	0	0	4.185	(0.148)	MON	6,975	127,303	08/01/2014	08/15/2046
05554B-AA-2	BFLD Trust 2021FPM 2021-FPM A			4	1.A FE	38,942,286	95.4300	37,305,476	39,092,000	38,952,483	0	10,196	0	0	5.918	4.964	MON	109,244	1,069,603	12/13/2022	06/15/2038
05604F-AA-3	BWAY 2013-1515 A1	CF		4	1.A	875,387	95.9280	819,264	854,037	856,875	0	(1,541)	0	0	2.809	2.457	MON	1,999	23,992	02/26/2013	03/10/2033
05604F-AJ-4	BWAY 2013-1515 B	CF		4	1.A	5,377,969	93.2530	5,128,894	5,500,000	5,453,526	0	17,892	0	0	3.473	3.865	MON	15,917	191,010	06/25/2018	03/10/2033
05604L-AJ-1	BWAY 2015-1740 D			4	5.B	1,999,991	34.5090	690,179	2,000,000	1,998,549	0	(207)	0	0	3.787	3.806	MON	6,312	75,746	02/04/2015	01/10/2035
05605V-AC-3	BX Trust 2021VIV5 2021-VIV5 X			4	1.A FE	5,321,281	3.9240	4,225,037	0	4,649,210	0	(542,466)	0	0	0.663	5.737	MON	59,527	766,759	09/27/2021	03/09/2044
05606F-AA-1	BX 2019-OC11 A			4	1.A	8,932,031	84.0050	8,400,480	10,000,000	8,984,337	0	52,305	0	0	3.202	4.971	MON	26,683	133,417	07/21/2022	12/09/2041
05608M-AA-4	BX Trust 2020VIV4 2020-VIV4 A			4	1.A	9,732,898	80.1270	10,078,390	12,578,000	9,788,579	0	55,682	0	0	2.843	6.827	MON	29,799	59,599	10/20/2022	03/09/2044
05609C-AA-5	BX 2021 2021-21M A			4	1.A	18,425,514	96.0950	17,897,924	18,625,288	18,431,245	0	(9,353)	0	0	5.069	1.090	MON	44,584	422,648	10/27/2021	10/15/2036
05609C-AG-2	BX 2021 2021-21M B			4	1.A	22,183,668	94.7830	21,254,868	22,424,847	22,189,868	0	(11,723)	0	0	5.317	1.346	MON	55,535	565,254	10/27/2021	10/15/2036
05609J-AJ-1	BXHPP Trust 2021FILM 2021-FILM B			4	1.A	16,000,000	92.6220	14,819,467	16,000,000	16,000,000	0	0	0	0	5.239	4.473	MON	39,042	390,652	08/17/2021	08/15/2036
06054A-AV-1	BACM 2015-UBS7 ASB	CF		4	1.A	1,526,547	96.5040	1,430,281	1,482,102	1,489,443	0	(3,305)	0	0	3.429	2.988	MON	4,235	51,863	09/14/2015	09/15/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
065405-AD-4	BANK 2019-BN16 A3	CF		4	1.A	5,049,915	92.2820	4,614,105	5,000,000	5,029,497	0	(5,563)	0	0	3.741	3.628	MON	15,588	187,050	02/01/2019	02/15/2052
12515G-AJ-6	CD Commercial Mo2017CD3 rust 2017-CD3 XA			4	1.B FE	3,715,040	3.0560	3,255,517	0	3,295,377	0	(419,663)	0	0	0.965	11.378	MON	85,692	606,681	10/04/2022	02/10/2050
12591R-AY-6	COMM 2014-CR15 ASB	CF		4	1.A	256,065	98.9630	246,039	248,618	248,875	0	(746)	0	0	3.595	3.154	MON	745	8,938	02/10/2014	02/10/2047
12591U-AD-5	COMM 2014-UBS2 ASB	CF		4	1.A	940,296	98.6240	900,376	912,943	914,524	0	(2,143)	0	0	3.472	3.027	MON	2,641	32,969	03/03/2014	03/10/2047
12591V-AC-5	COMM 2014-CR16 ASB	CF		4	1.A	597,225	98.7640	572,691	579,860	580,576	0	(1,446)	0	0	3.653	3.202	MON	1,765	21,776	03/28/2014	04/10/2047
12592F-AA-3	COMM 2014-277P A	CF		4	1.A	3,049,338	94.6360	2,839,089	3,000,000	3,006,895	0	(5,884)	0	0	3.611	3.549	MON	9,028	109,844	08/08/2014	08/10/2049
12626B-AE-4	COMM 2013-CR10 ASB	CF		4	1.A	240,802	99.6580	232,999	233,799	233,781	0	(721)	0	0	3.795	3.352	MON	739	10,123	08/01/2013	08/10/2046
17321J-AE-4	CGMT 2013-GC15 AAB	CF		4	1.A	115,940	99.5380	112,046	112,566	112,584	0	(334)	0	0	3.942	3.494	MON	370	4,437	09/18/2013	09/10/2046
193051-AJ-8	Cold Storage Tru2020ICE5 2020-ICE5 B			4	1.A	4,869,612	96.8150	4,848,802	5,008,337	4,879,968	0	10,355	0	0	5.639	5.303	MON	13,337	59,115	10/05/2022	11/15/2037
23305J-AG-7	DBUBS 2017-BRBK C			4	1.A	3,688,998	89.7090	3,162,257	3,525,000	3,593,332	0	(38,474)	0	0	3.530	2.374	MON	10,369	125,278	02/03/2022	10/10/2034
233063-AW-6	DBJPM 2020-C9 XA			4	1.A FE	4,562,605	6.9140	2,781,088	0	3,325,684	0	(539,950)	0	0	1.709	4.587	MON	57,278	701,727	02/22/2022	09/15/2053
233063-BF-2	DBJPM 2020-C9 C			4	1.B	6,437,382	72.0180	4,501,096	6,250,000	6,396,797	0	(17,622)	0	0	3.491	3.263	MON	18,184	221,291	08/20/2020	08/15/2053
233063-BG-0	DBJPM 2020-C9 XB			4	1.G FE	1,144,404	3.4360	771,326	0	911,928	0	(90,765)	0	0	0.608	4.898	MON	11,381	142,104	08/20/2020	09/15/2053
23306G-AC-1	DBGS 2018-BIOD B			4	1.A	15,906,370	97.0260	15,550,812	16,027,398	15,949,969	0	31,750	0	0	5.206	3.388	MON	39,400	333,223	09/16/2022	05/15/2035
29429M-AA-1	CGCMT 2019-SMRT A			4	1.A	9,775,391	97.5610	9,756,119	10,000,000	9,784,007	0	8,616	0	0	4.149	6.306	MON	34,575	0	12/13/2022	01/10/2036
30314D-AG-4	FREMF 2019-K96 C			4	1.A	2,159,844	86.2770	1,725,550	2,000,000	2,125,230	0	(17,879)	0	0	3.812	2.741	MON	6,353	77,320	01/13/2021	08/25/2056
36198F-AF-9	GSMS 2013-GC14 AAB	CF		4	1.A	454,204	99.6750	439,555	440,990	440,958	0	(942)	0	0	3.817	3.365	MON	1,403	18,519	08/14/2013	08/10/2046
36228C-VB-6	GSMS 2005-ROCK D			4	1.A FM	6,983,438	97.6290	5,857,736	6,000,000	6,325,095	0	(132,927)	0	0	5.415	3.019	MON	27,075	324,900	09/20/2017	05/03/2032
36250G-AT-2	GSMS 2015-GC30 AS			4	1.A	3,457,298	93.6730	3,321,652	3,546,000	3,470,556	0	13,259	0	0	3.777	4.734	MON	11,161	66,104	09/12/2022	05/10/2050
46590M-AT-7	JPMCC 2016-JP2 XA			4	1.A FE	1,739,782	4.8080	593,826	0	668,909	0	(136,676)	0	0	1.767	5.017	MON	18,189	243,654	07/11/2016	08/15/2049
46639J-AH-3	JPMCC 2013-C10 AS			4	1.A	9,184,219	99.5040	8,955,359	9,000,000	8,995,759	0	(188,459)	0	0	3.372	1.212	MON	25,286	278,149	01/06/2022	12/15/2047
46640U-AC-6	JPMBB 2013-C17 A3	CF		4	1.A	229,722	98.6980	224,487	227,448	227,443	0	(420)	0	0	3.928	3.754	MON	744	8,934	12/18/2013	01/15/2047
46646G-AE-7	JPMCC 2016-NINE B			4	1.A	9,625,781	86.6870	8,668,747	10,000,000	9,838,014	0	39,090	0	0	2.854	3.431	MON	23,784	289,374	02/24/2017	09/06/2038
556227-AG-1	MAD 2015-11MD C			4	1.F	2,665,789	89.5560	2,462,778	2,750,000	2,722,205	0	9,021	0	0	3.555	3.948	MON	8,146	99,115	09/15/2015	09/10/2035
61690Y-BS-0	MSC 2016-BNK2 ASB	CF		4	1.A	8,127,848	95.3060	7,520,770	7,891,151	7,941,133	0	(20,986)	0	0	2.860	2.405	MON	18,807	225,687	11/04/2016	11/15/2049
61692A-AA-0	MSC 2019-NUGS A	CF		4	1.A	4,990,625	95.1240	4,756,190	5,000,000	4,996,246	0	2,170	0	0	5.289	2.663	MON	12,488	153,810	03/02/2020	12/15/2036
61763K-AY-0	MSBAM 2014-C15 ASB	CF		4	1.A	440,183	98.6710	421,689	427,371	427,976	0	(972)	0	0	3.654	3.196	MON	1,301	16,970	03/26/2014	04/15/2047
61770Y-AA-3	MSC 2020-CNP A			4	1.A	1,053,672	78.6720	786,723	1,000,000	1,042,535	0	(5,470)	0	0	2.428	1.805	MON	2,023	24,613	12/09/2020	04/05/2042
78397F-AC-7	SGCMS 2020-COVE B	CF		4	1.A	8,996,910	92.4780	8,077,964	8,735,000	8,848,577	0	(54,010)	0	0	2.937	2.290	MON	21,379	256,547	02/25/2020	03/15/2037
78486E-AG-3	Starwood Commerc2021LIH gage T 2021-LIH AS			4	1.A	6,570,115	95.7310	6,318,253	6,600,000	6,576,696	0	4,954	0	0	5.575	1.444	MON	17,375	185,034	11/05/2021	11/15/2036
90276X-AS-4	UBSCM 2018-C11 ASB	CF		4	1.A	1,029,997	96.3110	963,111	1,000,000	1,011,544	0	(4,329)	0	0	4.119	3.651	MON	3,432	41,186	06/28/2018	06/15/2051
90276Y-AF-0	UBSCM 2019-C16 XA			4	1.A FE	9,602,064	6.3250	5,346,431	0	6,218,456	0	(669,875)	0	0	1.532	1.515	MON	107,939	1,735,593	03/28/2019	04/15/2052
90353K-AW-9	UBSCM 2018-C13 ASB	CF		4	1.A	1,544,994	95.9330	1,438,989	1,500,000	1,520,450	0	(6,091)	0	0	4.241	3.793	MON	5,301	63,615	09/21/2018	10/15/2051
92890F-AV-8	WFRBS 2014-C20 ASB	CF		4	1.A	1,277,728	98.4820	1,221,739	1,240,572	1,242,435	0	(3,187)	0	0	3.638	3.184	MON	3,761	49,240	04/29/2014	05/15/2047
92938G-AE-8	WFRBS 2013-C17 ASB	CF		4	1.A	151,380	99.1890	145,785	146,978	147,007	0	(389)	0	0	3.558	3.108	MON	436	5,473	11/01/2013	12/15/2046
92938V-AR-6	WFRBS 2014-C19 ASB	CF		4	1.A	1,154,439	98.5870	1,105,038	1,120,878	1,122,254	0	(2,453)	0	0	3.618	3.165	MON	3,379	44,478	03/10/2014	03/15/2047
950010-AS-0	WFCM 2018-C46 ASB	CF		4	1.A	4,120,000	95.6120	3,824,490	4,000,000	4,049,631	0	(17,194)	0	0	4.086	3.624	MON	13,620	163,440	08/10/2018	08/15/2051
95002X-BH-7	WFCM 2020-C57 XA			4	1.A FE	2,623,041	10.8160	2,012,561	0	2,166,101	0	(210,341)	0	0	2.083	5.890	MON	32,291	320,148	09/07/2022	08/15/2053
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						290,911,978	XXX	263,963,615	255,081,183	281,891,059	0	(3,232,588)	0	0	XXX	XXX	XXX	1,176,369	11,480,166	XXX	XXX
023765-AA-8	AMER AIRLINE 16-2 AA PTT			1	2.A FE	1,439,000	87.1350	1,253,869	1,439,000	1,439,000	0	0	0	0	3.200	3.200	JD	2,047	46,048	05/02/2016	06/15/2028
02376A-AA-7	AMER AIRLINE 17-2 AA PTT			4	2.A FE	1,999,170	86.5950	1,801,387	2,080,237	2,022,476	0	6,012	0	0	3.350	3.959	AO	14,712	69,688	08/29/2018	10/15/2029
03027W-AJ-1	AMETOW			1	1.A FE	6,554,420	98.3430	6,490,645	6,600,000	6,592,269	0	11,097	0	0	3.070	3.662	MON	9,005	161,687	10/17/2022	03/15/2023
038779-AB-0	ARBYS 2020-1A A2			1	2.C FE	3,910,000	85.0480	3,325,359	3,910,000	3,910,000	0	0	0	0	3.237	3.250	JAJO	21,446	126,567	07/23/2020	07/30/2050
12563L-AN-7	CLIF 2020-1A A			1	1.F FE	3,063,588	86.1450	2,640,359	3,065,000	3,063,881	0	(624)	0	0	2.080	2.099	MON	2,302	63,752	08/27/2020	09/18/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22534L-AA-0	Credit Acceptanc20221A oan Tr 2022-1A A			4	1.A FE	14,996,628	97.0590	14,558,817	15,000,000	14,997,330	0	702	0	0	4.600	4.654	MON	30,667	343,083	06/08/2022	06/15/2032
22536B-AA-0	Credit Acceptanc20203A oan Tr 2020-3A A			4	1.A FE	14,292,916	97.8880	14,360,088	14,669,981	14,438,668	0	145,752	0	0	1.240	3.907	MON	8,085	90,954	06/22/2022	10/15/2029
22970*-AA-8	BNSF LEASE PP			1	1.D PL	2,586,228	91.3050	2,361,354	2,586,228	2,586,228	0	0	0	0	4.070	4.070	MON	4,678	105,240	03/04/2015	05/15/2034
233046-AK-7	DNKN 2019-1A A2II			1	2.B FE	4,837,500	92.7090	4,484,784	4,837,500	4,837,500	0	0	0	0	4.021	4.079	FMAN	22,153	194,516	03/20/2019	05/20/2049
25755T-AH-3	DPABS 2017-1A A23			1	2.A FE	7,655,161	91.1870	6,948,486	7,620,000	7,652,995	0	18,726	0	0	4.118	4.031	JAJO	57,528	313,792	06/20/2017	07/25/2047
26208L-AC-2	HONK 2018-1A A2			1	2.C FE	462,653	94.8710	453,008	477,500	464,598	0	1,945	0	0	4.739	6.065	JAJO	4,463	5,657	08/11/2022	04/20/2048
28932M-AG-0	ELM RD GENERATING STAT			1	1.F FE	554,478	95.2390	528,078	554,478	554,478	0	0	0	0	4.673	4.673	JJ	11,660	25,911	01/12/2011	01/19/2031
34417M-AB-3	FOCUS 2017-1A A2II			1	2.B FE	3,891,038	89.4050	3,379,506	3,780,000	3,836,747	0	(21,357)	0	0	5.093	4.726	JAJO	32,621	192,515	07/10/2017	04/30/2047
34486*-AA-0	FOOTBALL CLUB TRUST PP			1	1.F FE	3,000,000	97.0370	2,911,122	3,000,000	3,000,000	0	0	0	0	3.410	3.410	OCT	24,438	103,721	08/20/2012	10/05/2024
36249E-AG-9	GCAR 2018-2A D			4	1.B FE	13,392,898	99.5040	13,227,826	13,293,714	13,348,956	0	(43,942)	0	0	5.460	4.762	MON	32,259	362,918	06/21/2022	03/17/2025
380241-AA-7	20221 2022-1 A2			1	2.C FE	10,000,000	92.6640	9,266,369	10,000,000	10,000,000	0	0	0	0	6.864	6.923	JAJO	116,307	135,373	08/12/2022	10/30/2052
59524E-AA-0	MID-ATLANTIC MILITARY CO			4	1.D FE	1,371,667	100.5060	1,378,603	1,371,667	1,371,667	0	0	0	0	5.671	5.671	FA	32,411	77,787	07/28/2005	08/01/2025
64830R-AC-6	New Residential 2022SFR2 Loan 2022-SFR2 B			4	1.D FE	4,661,078	89.8720	4,493,577	5,000,000	4,682,955	0	21,877	0	0	3.750	5.334	MON	6,771	69,792	08/03/2022	09/04/2039
68269L-AA-4	OneMain Financia20201A ce Tru 2020-1A A			4	1.A FE	2,114,208	99.1180	2,101,221	2,119,922	2,113,746	0	(462)	0	0	3.840	4.201	MON	3,844	40,703	06/23/2022	05/14/2032
72703P-AC-7	PLNT 2019-1A A2			1	2.C FE	4,850,000	80.3460	3,896,799	4,850,000	4,850,000	0	0	0	0	3.858	3.879	MJSD	13,514	187,113	11/20/2019	12/05/2049
73019#-AB-8	PNC EQUIP FIN LLC PP			1	1.D	347,553	87.1070	302,742	347,553	347,553	0	0	0	0	3.000	3.000	MS	3,128	10,427	08/17/2012	09/13/2027
78403D-AH-3	SBA TOWER TRUST			1	1.F FE	2,000,000	94.7980	1,895,961	2,000,000	2,000,000	0	0	0	0	3.869	3.900	MON	3,439	77,380	10/07/2014	10/08/2024
85022W-AP-9	SOFT 2020-AA A			4	1.A FE	2,218,925	89.8520	1,993,850	2,219,035	2,218,838	0	(121)	0	0	1.970	1.979	MON	729	43,715	09/16/2020	09/25/2037
87342R-AH-7	BELL 2021-1A A2II			1	2.B FE	9,900,000	80.3680	7,956,459	9,900,000	9,900,000	0	0	0	0	2.294	2.306	FMAN	22,711	227,106	08/11/2021	08/25/2051
88031J-AB-2	TENASKA GEORGIA PARTNERS			1	2.B FE	1,642,364	107.2500	1,761,435	1,642,364	1,642,364	0	0	0	0	9.500	8.816	FA	65,010	156,025	11/03/1999	02/01/2030
89613T-AD-0	Tricon American 2018SFR1 2018-SFR1 D			4	1.D FE	943,750	93.3920	933,918	1,000,000	948,588	0	4,838	0	0	4.168	6.507	MON	3,473	10,420	09/28/2022	05/17/2037
90932Q-AA-4	UNITED AIR 2014-2A PTT			1	2.A FE	1,823,804	91.0900	1,661,307	1,823,804	1,823,804	0	0	0	0	3.750	3.750	MS	22,418	68,393	07/28/2014	09/03/2026
95058X-AH-1	WEN 2019-1A A2II			1	2.B FE	4,550,000	87.9610	4,002,242	4,550,000	4,550,000	0	0	0	0	4.080	4.101	MJSD	8,251	185,640	06/13/2019	06/15/2049
95058X-AP-3	WEN 2022-1A A2II			1	2.B FE	4,975,000	87.2600	4,341,177	4,975,000	4,975,000	0	0	0	0	4.535	4.561	MJSD	10,027	159,185	03/23/2022	03/15/2052
00119M-AA-7	AGL 2020-3A A		D	4	1.A FE	20,000,000	98.1890	19,637,898	20,000,000	20,000,000	0	0	0	0	5.379	4.431	JAJO	233,096	467,226	02/12/2020	01/15/2033
05492Q-AE-6	BDS 2020-FL5 B		D	4	1.A FE	975,000	98.1500	981,496	1,000,000	988,345	0	(9,439)	0	0	5.722	0.574	MON	2,508	34,730	08/17/2020	02/16/2037
05875H-AA-1	BALLY 2018-1A A1		D	4	1.A FE	4,862,500	98.6780	4,933,911	5,000,000	4,917,159	0	9,872	0	0	5.325	2.592	JAJO	53,985	103,607	06/24/2020	04/20/2031
50202K-AA-4	Ladder Capital C2021FL2 I Mort SER 2021FL2 CL A		D	4	1.A FE	5,000,000	96.8430	4,842,168	5,000,000	5,000,000	0	0	0	0	5.539	4.078	MON	12,309	137,286	07/01/2021	12/13/2038
50202K-AC-0	Ladder Capital C2021FL2 I Mort 2021-FL2 AS		D	4	1.A FE	5,000,000	95.6250	4,781,239	5,000,000	5,000,000	0	0	0	0	5.876	4.829	MON	13,058	155,029	07/01/2021	12/13/2038
77340G-AJ-0	ROCKT 2017-2A AR		D	4	1.A FE	14,642,549	98.6550	14,445,617	14,642,549	14,642,549	0	0	0	0	5.099	3.765	JAJO	161,773	300,273	02/12/2020	10/15/2029
92917R-AE-9	VOYA 2019-2A B		D	4	1.C FE	5,000,000	96.2780	4,813,898	5,000,000	5,000,000	0	0	0	0	6.028	5.068	JAJO	60,898	141,628	06/20/2019	07/20/2032
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						189,514,076	XXX	179,146,575	190,355,532	189,717,694	0	144,876	0	0	XXX	XXX	XXX	1,127,724	4,994,887	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						2,957,875,878	XXX	2,692,304,500	2,882,306,698	2,932,862,325	0	(5,651,467)	21,840	0	XXX	XXX	XXX	30,833,815	128,065,946	XXX	XXX
020002-AU-5	ALLSTATE CORPORATION			1	2.B FE	9,981,545	97.0200	9,459,462	9,750,000	9,877,594	0	(16,799)	0	0	6.500	6.333	MN	80,979	633,750	01/20/2015	05/15/2057
172967-MG-3	CITIGROUP			2	3.A FE	2,000,000	89.2010	1,784,021	2,000,000	2,000,000	0	0	0	0	5.000	5.000	MS	30,278	100,000	09/05/2019	01/01/9999
19075Q-AE-2	COBANK ACB	LS		2	2.A FE	10,000,000	98.2750	9,827,527	10,000,000	10,000,000	0	0	0	0	6.450	6.450	JAJO	236,500	0	08/16/2022	10/01/2027
25746U-BY-4	DOMINION RESOURCES			2	2.C FE	2,085,000	93.8910	1,877,823	2,000,000	2,018,138	0	(9,755)	0	0	5.750	5.196	AO	28,750	115,000	10/28/2014	10/01/2054
26441C-BG-9	DUKE ENERGY			2	2.C FE	2,015,000	91.2450	1,824,902	2,000,000	2,015,000	0	0	0	0	4.875	4.839	MS	28,438	97,500	09/09/2019	01/01/9999
29273R-BA-6	ENERGY TRANSFER PARTNERS				3.B FE	878,125	76.9900	962,379	1,250,000	879,665	0	(9,062)	0	0	7.477	5.707	FMAN	15,837	52,637	10/31/2016	11/01/2066
29273V-AM-2	ENERGY TRANSFER EQUITY LP			2	3.B FE	1,000,000	83.5390	835,387	1,000,000	1,000,000	0	0	0	0	7.125	7.125	MN	9,104	71,250	04/05/2021	05/15/2030
29379V-BN-2	ENTERPRISE PRODUCTS	LS		2	2.C FE	5,000,000	81.7460	4,087,322	5,000,000	5,000,000	0	0	0	0	5.250	5.250	FA	98,438	262,500	08/07/2017	08/16/2077
302570-AW-6	NEXTERA ENERGY			1	2.B FE	1,520,780	83.1780	1,247,677	1,500,000	1,518,401	0	(169)	0	0	5.810	6.891	JAJO	22,273	45,499	03/15/2007	10/01/2066
59156R-BS-6	METLIFE INC			1	2.B FE	6,100,000	116.7570	5,837,830	5,000,000	6,053,734	0	(46,266)	0	0	9.250	6.943	AO	106,632	231,250	05/06/2022	04/08/2038
65339K-CB-4	NEXTERA ENERGY CAPITAL			2	2.B FE	5,000,000	81.5990	4,079,941	5,000,000	5,000,000	0	0	0	0	3.800	3.800	MS	55,944	143,028	12/09/2021	03/15/2082

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69352P-AC-7	PPL CAPITAL FUNDING			1	2.B FE	1,654,205	86.0370	1,818,826	2,114,000	1,654,772	0	567	0	0	7.395	4.018	MJSD	868	95,446	08/10/2020	03/30/2067
744320-AM-4	PRUDENTIAL FINANCIAL			1	2.B FE	2,142,500	98.5000	1,970,007	2,000,000	2,009,305	0	(20,004)	0	0	5.625	5.143	JD	5,000	112,500	04/01/2015	06/15/2043
29250N-BP-9	ENBRIDGE INC	LS	A	2	2.C FE	10,000,000	99.7290	9,972,948	10,000,000	10,000,000	0	0	0	0	7.625	7.625	JJ	213,924	0	09/15/2022	01/15/2083
06738C-82-8	BARCLAYS BK		D	2	3.B FE	4,000,000	93.2260	3,729,040	4,000,000	4,000,000	0	0	0	0	6.278	6.278	JD	11,161	251,120	06/01/2005	12/15/2034
404280-BL-2	HSBC HOLDINGS PLC-SPONS	LS	D	2	2.C FE	5,000,000	91.9280	4,596,417	5,000,000	5,000,000	0	0	0	0	6.000	6.000	MN	32,500	300,000	05/15/2017	05/22/2027
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						68,377,155	XXX	63,911,509	67,614,000	68,026,609	0	(101,488)	0	0	XXX	XXX	XXX	976,626	2,511,480	XXX	XXX
05567S-AA-0	BNSF FUNDING TRUST I			1	2.B FE	7,092,500	94.3210	6,602,470	7,000,000	7,026,692	0	(7,776)	0	0	6.613	6.472	JJ	213,453	462,910	08/18/2011	12/15/2055
89356B-AA-6	TRANSCANADA TRUST	LS	A	2	2.C FE	4,000,000	94.5890	3,783,555	4,000,000	4,000,000	0	0	0	0	5.625	5.625	MN	25,625	225,000	05/13/2015	05/20/2075
1249999999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						11,092,500	XXX	10,386,025	11,000,000	11,026,692	0	(7,776)	0	0	XXX	XXX	XXX	239,078	687,910	XXX	XXX
1309999999. Total - Hybrid Securities						79,469,655	XXX	74,297,534	78,614,000	79,053,301	0	(109,264)	0	0	XXX	XXX	XXX	1,215,704	3,199,390	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
464289-51-1	ISHARES 10+ YEAR CREDIT BOND CLOSED END FUND				2.A	3,226,575	49.7900	2,738,450	0	2,738,450	(1,086,800)	0	0	0	0.000	0.000	MON	0	124,900	03/20/2017	
1619999999. Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						3,226,575	XXX	2,738,450	0	2,738,450	(1,086,800)	0	0	0	XXX	XXX	XXX	0	124,900	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999. Total - Issuer Obligations						2,595,066,572	XXX	2,353,449,477	2,545,547,036	2,582,768,240	(510)	(1,923,926)	1,316,048	0	XXX	XXX	XXX	30,826,635	115,577,071	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						127,555,922	XXX	116,489,551	138,481,650	123,528,088	0	(742,260)	21,840	0	XXX	XXX	XXX	435,826	5,008,903	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						325,305,627	XXX	284,399,568	255,719,638	304,386,603	0	(5,768,410)	0	0	XXX	XXX	XXX	1,667,130	16,297,781	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						250,083,438	XXX	237,109,757	249,851,281	250,118,844	0	139,680	0	0	XXX	XXX	XXX	1,909,528	7,641,398	XXX	XXX
2459999999. Total - SVO Identified Funds						3,226,575	XXX	2,738,450	0	2,738,450	(1,086,800)	0	0	0	XXX	XXX	XXX	0	124,900	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						3,301,238,134	XXX	2,994,186,803	3,189,599,605	3,263,540,225	(1,087,310)	(8,294,916)	1,337,888	0	XXX	XXX	XXX	34,839,119	144,650,053	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
1A	1A ...$ 557,493,674	1B ..$ 63,128,030	1C ..$ 42,487,582	1D ..$ 82,813,017	1E ..$ 134,956,309	1F ..$ 312,830,605	1G ..$ 362,965,861			
1B	2A ...$ 517,104,476	2B ..$ 538,165,580	2C ..$ 423,567,314							
1C	3A ...$ 78,170,529	3B ..$ 37,722,089	3C ..$ 68,192,328							
1D	4A ...$ 11,690,126	4B ..$ 20,856,670	4C ..$ 4,137,633							
1E	5A ...$ 1,950,000	5B ..$ 4,484,692	5C ..$ 425,513							
1F	6 ....$ 398,197									

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value		Date Acquired
48128B-62-2	JPMORGAN CHASE & CO PREFERRED			50,000.000	25.00		963,000	19.260	963,000	1,261,500	0	59,375	0	(354,000)	0	0	(354,000)	0	2.B FE	12/06/2019
59156R-85-0	METLIFE INC PFD			200,000.000	25.00		3,910,000	19.550	3,910,000	5,000,000	0	237,500	0	(1,426,000)	0	0	(1,426,000)	0	2.B FE	01/07/2020
665859-85-6	NORTHERN TRUST CORP PREFERRED			80,262.000	25.00		1,589,188	19.800	1,589,188	1,953,633	23,577	94,308	0	(586,715)	0	0	(586,715)	0	2.A FE	03/12/2020
74460W-57-8	PUBLIC STORAGE PFD			200,000.000	25.00		4,034,000	20.170	4,034,000	5,000,000	0	237,500	0	(1,234,000)	0	0	(1,234,000)	0	2.A FE	12/11/2019
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							10,496,188	XXX	10,496,188	13,215,133	23,577	628,683	0	(3,600,715)	0	0	(3,600,715)	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							10,496,188	XXX	10,496,188	13,215,133	23,577	628,683	0	(3,600,715)	0	0	(3,600,715)	0	XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999999 - Total Preferred Stocks							10,496,188	XXX	10,496,188	13,215,133	23,577	628,683	0	(3,600,715)	0	0	(3,600,715)	0	XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0		
1B	2A ...$ 5,623,188	2B ..$ 4,873,000	2C ..$ 0						
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0						
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0						
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0						
1F	6 .....$ 0								

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
02079K-10-7	ALPHABET CLASS C			125,660.000	11,149,812	88.730	11,149,812	8,995,452	0	0	0	(7,030,614)	0	(7,030,614)	0	07/18/2022	
023135-10-6	AMAZON.COM INC			21,600.000	1,814,400	84.000	1,814,400	3,367,256	0	0	0	(1,786,687)	0	(1,786,687)	0	06/03/2022	
025932-10-4	AMERICAN FINANCIAL GROUP			144,206.000	19,796,600	137.280	19,796,600	17,700,394	0	2,063,588	0	(5,768)	0	(5,768)	0	07/16/2021	
09061G-10-1	BIOMARIN PHARMACEUTICAL INC			2,123.000	219,709	103.490	219,709	164,612	0	0	0	55,097	0	55,097	0	02/24/2022	
316773-10-0	FIFTH THIRD BANCORP			403,647.000	13,243,658	32.810	13,243,658	12,603,918	133,204	496,486	0	(4,335,169)	0	(4,335,169)	0	07/20/2021	
320209-10-9	FIRST FINANCIAL BANCORP			391,696.000	9,490,794	24.230	9,490,794	9,970,312	0	360,360	0	(58,754)	0	(58,754)	0	06/14/2021	
594918-10-4	MICROSOFT CORP			37,495.000	8,992,051	239.820	8,992,051	6,124,083	0	95,237	0	(3,618,268)	0	(3,618,268)	0	01/24/2020	
70450Y-10-3	PAYPAL HOLDINGS INC			20,143.000	1,434,584	71.220	1,434,584	2,849,035	0	0	0	(1,414,450)	0	(1,414,450)	0	02/24/2022	
760841-20-5	RESCAP LIQUIDATING TRUST			11,208.000	6,707	0.598	6,707	10,536	0	0	0	(578)	0	(578)	0	03/27/2014	
78467J-10-0	SS&C TECHNOLOGIES			284,896.000	14,831,686	52.060	14,831,686	17,106,128	0	227,917	0	(8,524,088)	0	(8,524,088)	0	06/15/2020	
88642R-10-9	TIDEWATER INC			42,506.000	1,566,346	36.850	1,566,346	453,539	0	0	0	1,111,107	0	1,111,107	0	08/02/2017	
902973-30-4	U S BANCORP			105,446.000	4,598,500	43.610	4,598,500	2,406,278	50,614	196,130	0	(1,324,402)	0	(1,324,402)	0	02/27/2001	
G5960L-10-3	MDT			26,002.000	2,020,875	77.720	2,020,875	2,149,323	17,681	0	0	(128,447)	0	(128,447)	0	11/21/2022	
G65431-12-7	NOBLE CORP PLC NOBLE			761.000	28,597	37.710	28,597	12,913	0	0	0	15,684	0	15,684	0	09/30/2022	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					89,194,319	XXX	89,194,319	83,913,779	201,499	3,439,718	0	(27,045,337)	0	(27,045,337)	0	XXX	XXX
31337#-10-5	FHLB CINCINNATI	RF		165,772.000	16,577,200	100.000	16,577,200	16,577,200	0	658,653	0	0	0	0	0	02/28/2022	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					16,577,200	XXX	16,577,200	16,577,200	0	658,653	0	0	0	0	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					105,771,519	XXX	105,771,519	100,490,979	201,499	4,098,371	0	(27,045,337)	0	(27,045,337)	0	XXX	XXX
024526-77-4	American Beacon Small Cap Value R6			5,961.802	133,664	22.420	133,664	147,219	0	20,135	0	(37,202)	0	(37,202)	0	12/31/2022	
025076-37-3	American Century Equity Income R6			135,347.882	1,188,354	8.780	1,188,354	1,216,178	0	101,419	0	(147,529)	0	(147,529)	0	12/31/2022	
298706-82-1	American Funds EuroPacific Gr R6			14,400.847	706,074	49.030	706,074	694,514	0	14,090	0	(226,093)	0	(226,093)	0	12/31/2022	
04314H-56-8	Artisan High Income Institutional			11,111.971	93,452	8.410	93,452	107,562	0	11,834	0	(17,335)	0	(17,335)	0	12/31/2022	
057071-85-4	Baird Aggregate Bond Inst			42,305.149	406,129	9.600	406,129	401,936	0	2,733	0	(122,005)	0	(122,005)	0	12/31/2022	
256201-10-4	Dodge & Cox Balanced Fund			13,686.145	1,277,602	93.350	1,277,602	1,222,020	0	100,133	0	(219,799)	0	(219,799)	0	12/31/2022	
31635T-10-4	Fidelity Inflation Protected Bond Index			213.367	1,925	9.020	1,925	2,129	0	157	0	(205)	0	(205)	0	12/31/2022	
411512-52-8	Harbor Capital Appreciation Retirement			54,348.914	3,418,003	62.890	3,418,003	4,704,672	0	0	0	(2,065,802)	0	(2,065,802)	0	12/31/2022	
683974-60-4	Oppenheimer Developing Markets I			12,410.948	433,390	34.920	433,390	518,715	0	5,039	0	(149,924)	0	(149,924)	0	12/31/2022	
74254U-44-0	Principal Short-Term Income Inst			31,711.315	365,314	11.520	365,314	382,176	0	7,205	0	(21,564)	0	(21,564)	0	12/31/2022	
872797-30-3	T. Rowe Price I 2015 I			7,976.220	89,015	11.160	89,015	95,192	0	7,060	0	(23,610)	0	(23,610)	0	12/31/2022	
779562-20-6	T. Rowe Price New Horizons I			10,917.770	508,113	46.540	508,113	750,378	0	22,833	0	(332,883)	0	(332,883)	0	12/31/2022	
872797-84-0	T. Rowe Price Retirement Balanced I			58,521.153	615,057	10.510	615,057	624,062	0	44,255	0	(134,048)	0	(134,048)	0	12/31/2022	
872797-40-2	T. Rowe Price Retirement I 2020 I			26,880.914	313,700	11.670	313,700	332,095	0	25,509	0	(85,481)	0	(85,481)	0	12/31/2022	
872797-50-1	T. Rowe Price Retirement I 2025 I			67,766.145	845,721	12.480	845,721	901,632	0	65,400	0	(238,537)	0	(238,537)	0	12/31/2022	
872797-60-0	T. Rowe Price Retirement I 2030 I			15,348.956	199,536	13.000	199,536	204,704	0	13,032	0	(57,252)	0	(57,252)	0	12/31/2022	
872797-70-9	T. Rowe Price Retirement I 2035 I			30,746.460	416,615	13.550	416,615	412,979	0	24,323	0	(122,063)	0	(122,063)	0	12/31/2022	
872797-80-8	T. Rowe Price Retirement I 2040 I			2,650.139	36,519	13.780	36,519	37,706	0	2,193	0	(9,415)	0	(9,415)	0	12/31/2022	
872797-88-1	T. Rowe Price Retirement I 2045 I			251.798	3,555	14.120	3,555	3,834	0	209	0	(1,108)	0	(1,108)	0	12/31/2022	
872797-87-3	T. Rowe Price Retirement I 2050 I			709.028	10,004	14.110	10,004	10,189	0	561	0	(2,914)	0	(2,914)	0	12/31/2022	
872797-86-5	T. Rowe Price Retirement I 2055 I			194.441	2,781	14.300	2,781	2,923	0	150	0	(733)	0	(733)	0	12/31/2022	
872797-85-7	T. Rowe Price Retirement I 2060 I			892.620	12,934	14.490	12,934	15,194	0	634	0	(2,729)	0	(2,729)	0	12/31/2022	
89154X-52-6	Touchstone Mid Cap Growth Inst			24,343.905	714,250	29.340	714,250	713,836	0	17,321	0	(272,895)	0	(272,895)	0	12/31/2022	
89155T-64-9	Touchstone Mid Cap Institutional			2,905.052	120,385	41.440	120,385	105,545	0	1,711	0	(24,228)	0	(24,228)	0	12/31/2022	
922908-71-0	Vanguard 500 Index Fund - Admiral			6,305.123	2,232,707	354.110	2,232,707	1,618,457	0	37,194	0	(540,475)	0	(540,475)	0	12/31/2022	
921943-80-9	Vanguard Developed Markets Index Admiral			10,036.169	135,689	13.520	135,689	138,759	0	3,784	0	(29,306)	0	(29,306)	0	12/31/2022	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
922908-64-5	Vanguard Mid Cap Index Fund - Admiral			2,715.758	685,647	252.470	685,647	471,745	0	11,213	0	(171,066)	0	(171,066)	0	12/31/2022	
921908-87-7	Vanguard Real Estate Index Admiral			1,421.089	166,083	116.870	166,083	181,160	0	5,424	0	(67,360)	0	(67,360)	0	12/31/2022	
922908-68-6	Vanguard Small Cap Index Fund - Admiral			9,268.751	815,094	87.940	815,094	656,306	0	12,401	0	(189,361)	0	(189,361)	0	12/31/2022	
921937-60-3	Vanguard Total Bond Market Index Admiral			15,049.865	142,673	9.480	142,673	163,366	0	3,596	0	(25,735)	0	(25,735)	0	12/31/2022	
92837F-44-1	Virtus Ceredex Mid-Cap Value Equity R6			11,190.704	120,972	10.810	120,972	138,220	0	7,922	0	(25,956)	0	(25,956)	0	12/31/2022	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					16,210,957	XXX	16,210,957	16,975,403	0	569,470	0	(5,364,613)	0	(5,364,613)	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					16,210,957	XXX	16,210,957	16,975,403	0	569,470	0	(5,364,613)	0	(5,364,613)	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999999 - Total Common Stocks					121,982,476	XXX	121,982,476	117,466,382	201,499	4,667,841	0	(32,409,950)	0	(32,409,950)	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					132,478,664	XXX	132,478,664	130,681,515	225,076	5,296,524	0	(36,010,665)	0	(36,010,665)	0	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:					
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ .....0 1G ..$ 0
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0			
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0			
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0			
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0			
1F	6 .....$ 0					

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36230U-YL-7	G2 G2 759715 4.700% 10/20/61		12/01/2022	Interest Capitalization		648	648	0
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		12/01/2022	Interest Capitalization		2,154	2,154	0
690353-5H-6	DFC AGENCY DEBENTURES 4.230% 04/20/35		09/01/2022	STIFEL NICOLAUS & CO-EQ		1,393,950	1,393,950	3,759
91282C-AJ-0	US TREASURY 0.250% 08/31/25		10/18/2022	GOLDMAN SACHS		13,323	15,000	5
0109999999. Subtotal - Bonds - U.S. Governments						1,410,075	1,411,752	3,764
000000-00-0	OMAN SOVEREIGN SUKUK SOVEREIGN 4.397% 06/01/24	D	12/02/2022	J P MORGAN SEC		196,750	200,000	122
000000-00-0	REPUBLIC OF SERBIA SOVEREIGN 2.125% 12/01/30	D	09/08/2022	GOLDMAN SACHS		365,500	500,000	2,981
000000-00-0	ROMANIA SOVEREIGN 6.000% 05/25/34	D	10/17/2022	MORGAN STANLEY FIXED INC		408,750	500,000	12,000
03846J-X5-4	ARAB REPUBLIC OF EGYPT SOVEREIGN 7.625% 05/29/32	D	07/21/2022	MORGAN STANLEY FIXED INC		506,000	800,000	9,489
168863-DV-7	REPUBLIC OF CHILE SOVEREIGN 3.500% 01/31/34	D	01/27/2022	HONG KONG SHANGHAI BK		4,496,940	4,500,000	0
195325-EF-8	COLOMBIA, REPUBLIC OF SOVEREIGN 8.000% 04/20/33	D	11/28/2022	HONG KONG SHANGHAI BK		495,750	500,000	0
455780-DP-8	REPUBLIC OF INDONESIA SOVEREIGN 5.450% 09/20/52	D	09/06/2022	DEUTSCHE BANK		197,094	200,000	0
617726-AG-9	KINGDOM OF MOROCCO SOVEREIGN 5.500% 12/11/42	D	06/01/2022	MORGAN STANLEY FIXED INC		682,000	800,000	21,033
682051-AF-4	OMAN GOV INTERNTL BOND SOV 6.500% 03/08/47	D	11/08/2022	JPM FUNDS RECAP		167,500	200,000	2,239
698299-BR-4	REPUBLIC OF PANAMA SOVEREIGN 3.298% 01/19/33	D	01/11/2022	CITIGROUP GLOBAL MKTS		5,000,000	5,000,000	0
77586R-AN-0	ROMANIA SOVEREIGN 5.250% 11/25/27	D	05/18/2022	J P MORGAN SEC		997,640	1,000,000	0
91087B-AN-0	UNITED MEXICAN STATES SOVEREIGN 3.771% 05/24/61	D	05/13/2022	HONG KONG SHANGHAI BK		522,000	750,000	13,591
91087B-AQ-3	UNITED MEXICAN STATES SOVEREIGN 4.280% 08/14/41	D	12/14/2022	JEFFERIES & CO		835,750	1,000,000	14,504
V342A3-BX-1	REPUBLIC OF NIGERIA SOVEREIGN 6.500% 11/28/27	D	11/16/2022	CITIGROUP GLOBAL MKTS		654,800	800,000	24,556
0309999999. Subtotal - Bonds - All Other Governments						15,526,474	16,750,000	100,515
13079P-XC-2	CALIFORNIA ST STWD CMNTYS DEVA MULTIFAMILY HSG 4.450% 03/01/57		08/29/2022	STERN		1,800,000	1,800,000	3,580
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		09/01/2022	Interest Capitalization		142,967	142,967	0
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		04/01/2022	Interest Capitalization		77,489	77,489	0
3137AV-NC-7	FHR FHR 4116 QZ 2.500% 10/15/41		12/01/2022	Interest Capitalization		60,262	60,262	0
3137BN-GU-2	FHMS K054 X1 1.157% 01/25/26		05/19/2022	NATIONAL ALLIANCE SECURITIES		1,290,253	0	29,547
3137BP-CR-8	FHMS KW01 X1 0.966% 01/25/26		08/23/2022	Various		6,053,781	0	163,113
3137FT-ZS-9	FHMS K110 X1 1.697% 04/25/30		08/16/2022	BANK of AMERICA SEC		2,066,677	0	17,466
31395W-VF-1	FHR FHR 3012 GZ 6.000% 08/15/35		12/01/2022	Interest Capitalization		69,893	69,893	0
45129Y-V2-9	IDAHO ST HSG & FIN ASSN SF MTG SINGLE FAMILY HSG 5.364% 01/01/43		12/16/2022	BARCLAYS		3,000,000	3,000,000	0
45129Y-V3-7	IDAHO ST HSG & FIN ASSN SF MTG SINGLE FAMILY HSG 5.454% 01/01/48		12/16/2022	BARCLAYS		2,610,000	2,610,000	0
0909999999. Subtotal - Bonds - U.S. Special Revenues						17,171,322	7,760,611	213,706
010392-FB-9	ALABAMA POWER CO 6.000% 03/01/39		05/25/2022	DAIWA SECURITIES AMERICA		1,259,104	1,100,000	15,767
021752-AA-8	ALTOONA-BLAIR COUNTY DEV 4.700% 04/01/35		04/20/2022	PNC CAPITAL MARKETS		3,000,000	3,000,000	890
03027W-AJ-1	AMETOW 3.070% 03/15/23		10/17/2022	SEAPORT GROUP LLC		1,586,720	1,600,000	546
054976-AG-0	Barclays Commerc2022C17 gage S 2022-C17 XA 1.152% 09/15/55		09/26/2022	BARCLAYS		9,977,195	0	25,893
05554B-AA-2	BFLD Trust 2021FPM 2021-FPM A 5.918% 06/15/38		12/13/2022	Various		8,242,286	8,392,000	3,988
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
05608M-AA-4	BX Trust 2020VIV4 2020-VIV4 A 2.843% 03/09/44		10/20/2022	Various		9,732,898	12,578,000	22,846
06406R-BM-8	BANK OF NY MELLON CORP 5.834% 10/25/33		10/18/2022	CITIGROUP GLOBAL MKTS		3,000,000	3,000,000	0
106230-AB-1	BRAZOS SECURITIZATN LLC 5.243% 09/01/40		12/08/2022	J P MORGAN SEC		5,000,000	5,000,000	0
117043-AU-3	BRUNSWICK CORP 4.400% 09/15/32		11/01/2022	Cantor Fitzgerald Fixed		1,215,994	1,523,000	8,935
12515G-AJ-6	CD Commercial Mo2017CD3 rust 2017-CD3 XA 0.965% 02/10/50		10/04/2022	BREAN CAPITAL LLC		3,739,237	0	60,210
12526W-AA-7	Cascade Funding 2022HB8 Trust 2022-HB8 A 3.750% 04/25/25		06/15/2022	BARCLAYS		9,801,948	10,000,000	0
12653T-BY-6	CSMC 2018-J1 B4 3.588% 02/25/48		08/10/2022	WELLS FARGO		5,663,604	6,361,367	6,972
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		05/01/2022	Interest Capitalization		0	0	0
15189W-AQ-3	CENTERPOINT CENTERPOINT ENERGY RES 6.100% 12/01/35		10/05/2022	Tax Free Exchange		6,499,034	5,000,000	105,056
17305H-AA-6	CITIGROUP CAPITAL III 7.625% 12/01/36		11/29/2022	J P MORGAN SEC		3,235,920	3,000,000	0
193051-AJ-8	Cold Storage Tru2020ICE5 2020-ICE5 B 5.639% 11/15/37		10/05/2022	J P MORGAN SEC		4,869,612	5,008,337	10,042
20268J-AM-5	COMMONSPIRIT HEALTH 6.461% 11/01/52		10/18/2022	J P MORGAN SEC		8,000,000	8,000,000	0
202795-HG-8	COMMONWEALTH EDISON 5.875% 02/01/33		10/18/2022	KEY BANC-MCDONALD		1,517,265	1,500,000	19,339
20826F-BC-9	CONOCOPHIL CO 3.758% 03/15/42		10/03/2022	Tax Free Exchange		2,965,146	3,000,000	5,950
22534L-AA-0	Credit Acceptanc20221A oan Tr 2022-1A A 4.600% 06/15/32		06/08/2022	WELLS FARGO		14,996,628	15,000,000	0
22536B-AA-0	Credit Acceptanc20203A oan Tr 2020-3A A 1.240% 10/15/29		06/22/2022	WELLS FARGO		17,537,344	18,000,000	5,580
23305J-AG-7	DBUBS 2017-BRBK C 3.530% 10/10/34		02/03/2022	BARCLAYS		152,104	150,000	88
23306G-AW-6	DBJPM 2020-C9 XA 1.709% 09/15/53		02/22/2022	BREAN CAPITAL LLC		182,896	0	2,286
23306G-AC-1	DBGS 2018-BIOD B 5.206% 05/15/35		09/16/2022	J P MORGAN SEC		4,088,848	4,148,483	2,070
23371D-AG-9	DAE FUNDING LLC 3.375% 03/20/28		08/03/2022	MORGAN STANLEY FIXED INC		1,338,750	1,500,000	18,984

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
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
26208L-AC-2	HONK 2018-1A A2 4.739% 04/20/48		08/11/2022	INTL FCSTONE FINANCIAL INC		463,864	478,750	1,576
26439R-AK-2	SPECTRA 6.750% 02/15/32		11/01/2022	Cantor Fitzgerald Fixed		2,762,334	2,850,000	41,681
29278N-AE-3	ENERGY TRANSFER PARTNERS 6.000% 06/15/48		04/27/2022	ROBERT W. BAIRD		1,997,980	2,000,000	44,667
29278N-AL-7	ENERGY TRANSFER PARTNERS 4.250% 03/15/23		10/25/2022	GOLDMAN SACHS		1,990,120	2,000,000	9,917
29429M-AA-1	CGCMT 2019-SMRT A 4.149% 01/10/36		12/13/2022	BANK of AMERICA SEC		9,775,391	10,000,000	16,135
36249E-AG-9	GCAR 2018-2A D 5.460% 03/17/25		06/21/2022	BNP SECURITIES		14,759,303	14,650,000	17,775
36250G-AT-2	GSMS 2015-GC30 AS 3.777% 05/10/50		09/12/2022	Various		3,457,298	3,546,000	7,628
36263N-AB-1	GS Mortgage-Back2022PJ1 ities 2022-PJ1 A2 2.500% 05/28/52		01/10/2022	GOLDMAN SACHS		4,911,719	5,000,000	14,931
36267V-AL-7	GE HEALTHCARE HLDG LLC 6.377% 11/22/52		11/09/2022	MORGAN STANLEY FIXED INC		7,000,000	7,000,000	0
380241-AA-7	20221 2022-1 A2 6.864% 10/30/52		08/12/2022	BARCLAYS		10,000,000	10,000,000	0
39121J-AE-0	GREAT RIVER ENERGY 6.254% 07/01/38		10/13/2022	ROBERT W. BAIRD		3,720,596	3,662,617	67,445
446150-AX-2	HUNTINGTON BANCSHARES INC 2.487% 08/15/36		05/05/2022	Tax Free Exchange		4,827,422	5,000,000	27,633
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		10/01/2022	Interest Capitalization		0	0	0
46639J-AH-3	JPMCC 2013-C10 AS 3.372% 12/15/47		01/06/2022	BREAN CAPITAL LLC		9,184,219	9,000,000	7,586
46655F-AA-5	JMA-RM LLC 3.880% 03/01/72		03/29/2022	STERN		410,000	410,000	0
49327V-2B-9	KEY BANK NA 3.900% 04/13/29		08/16/2022	KEY BANC-MCDONALD		2,825,580	3,000,000	40,625
49327V-2C-7	KEY BANK NA 4.900% 08/08/32		08/03/2022	KEY BANC-MCDONALD		4,987,500	5,000,000	0
539830-BY-4	LOCKHEED MARTIN 5.900% 11/15/63		10/19/2022	MORGAN STANLEY FIXED INC		9,913,900	10,000,000	0
628530-AV-9	MYLAN LABORATORIES INC 3.125% 01/15/23		02/17/2022	GOLDMAN SACHS		758,615	751,000	2,412
63859U-BE-2	NATIONWIDE BUILDING 2.000% 01/27/23		12/13/2022	TD SECURITIES		2,615,708	2,625,000	20,125
64830R-AC-6	New Residential 2022SFR2 Loan 2022-SFR2 B 3.750% 09/04/39		08/03/2022	GOLDMAN SACHS		4,661,078	5,000,000	0
648684-AA-6	NEW SEASONS LLC 3.890% 04/01/62		04/18/2022	STERN		3,230,000	3,230,000	0
64909D-AA-7	NEW VILLAS ZIONSVILLE 4.390% 05/01/62		05/18/2022	STERN		2,100,000	2,100,000	0
65339K-BU-3	NEXTERA ENERGY CAPITAL 0.650% 03/01/23		11/03/2022	Various		2,810,707	2,860,000	6,613
67021C-AJ-6	NSTAR ELECTRIC 4.400% 03/01/44		06/16/2022	KEY BANC-MCDONALD		921,910	1,000,000	13,444
68269L-AA-4	OneMain Financia20201A ce Tru 2020-1A A 3.840% 05/14/32		06/23/2022	RBC/DAIN		4,103,109	4,114,198	5,705
68389X-CK-9	ORACLE CORP 6.900% 11/09/52		11/07/2022	BANK of AMERICA SEC		4,996,850	5,000,000	0
693475-BE-4	PNC FINANCIAL 4.626% 06/06/33		06/01/2022	PNC CAPITAL MARKETS		5,000,000	5,000,000	0
71845J-AA-6	PHILLIPS EDISON GROCERY 2.625% 11/15/31		07/27/2022	GOLDMAN SACHS		2,619,774	3,305,000	17,833
74340X-BU-4	PROLOGIS TRUST 3.250% 06/30/26		10/06/2022	Tax Free Exchange		1,992,272	2,000,000	17,333
744448-CJ-8	PUBLIC SERVICE COLORADO 3.950% 03/15/43		10/31/2022	KEY BANC-MCDONALD		756,790	1,000,000	5,157
747525-BT-9	QUALCOMM 6.000% 05/20/53		11/07/2022	J P MORGAN SEC		4,964,550	5,000,000	0
78015K-7D-0	ROYAL BANK OF CANADA 1.950% 01/17/23		10/21/2022	RBC/DAIN		994,060	1,000,000	5,308
81685V-AA-1	SEMPRA INFRASTRUCTURE PA 3.250% 01/15/32		01/06/2022	J P MORGAN SEC		4,945,150	5,000,000	0
85917P-AB-3	STERIS PLC 3.750% 03/15/51		10/11/2022	GOLDMAN SACHS		4,879,614	7,136,000	20,813
886546-AD-2	TIFFANY & CO 4.900% 10/01/44		11/16/2022	IMPERIAL CAPITAL LLC		3,542,200	3,980,000	25,461
89175J-AD-2	TPMT 2017-6 M2 3.250% 10/25/57		08/16/2022	J P MORGAN SEC		3,786,094	4,100,000	6,292
89613T-AD-0	Tricon American 2018SFR1 2018-SFR1 D 4.168% 05/17/37		09/28/2022	PERFORMANCE TRUST CAPITAL		943,750	1,000,000	3,358
89788N-AA-8	TRUIST FINANCIAL CORP 4.916% 07/28/33		07/25/2022	SUNTRUST		2,000,000	2,000,000	0
95002X-BH-7	WFCM 2020-C57 XA 2.083% 08/15/53		09/07/2022	BARCLAYS		546,916	0	2,264
95058X-AP-3	WEN 2022-1A A2II 4.535% 03/15/52		03/23/2022	BARCLAYS		5,000,000	5,000,000	0
959802-BA-6	WESTERN UNION CO-W/I 2.750% 03/15/31		10/19/2022	MARKET AXESS		3,643,350	5,000,000	13,750
98978V-AB-9	ZOETIS INC 3.250% 02/01/23		02/28/2022	BANK of AMERICA SEC		3,030,750	3,000,000	8,396
064159-8S-8	BANK OF NOVA SCOTIA 8.625% 10/27/82	A	10/17/2022	SCOTIA		7,000,000	7,000,000	0
06417M-C4-5	BANK OF NOVA SCO 5.000% 08/08/23	A	08/08/2022	GOLDMAN SACHS		2,000,000	2,000,000	0
89117F-8Z-5	TORONTO-DOMINION BANK 8.125% 10/31/82	A	10/06/2022	TD SECURITIES		5,000,000	5,000,000	0
000000-00-0	YPF SOCIEDAD ANONIMA 9.000% 02/12/26	D	06/23/2022	JPM FUNDS RECAP		416,250	500,000	2,500
000000-00-0	MINEJESA CAPITAL BV 4.625% 08/10/30	D	06/07/2022	Various		4,772,515	5,150,000	72,568
03217K-AB-4	AMERICA MOVIL SAB DE CV 5.375% 04/04/32	D	03/30/2022	CITIGROUP GLOBAL MKTS		1,000,000	1,000,000	0
035198-AD-2	ANGOLA 8.000% 11/26/29	D	06/09/2022	BARCLAYS LONDON		453,750	500,000	1,889
10554T-AE-5	BRASKEM NETHERLANDS 5.875% 01/31/50	D	09/13/2022	MORGAN STANLEY FIXED INC		479,250	600,000	4,406
151191-BL-6	CELULOSA ARAUCO CONSTITU 5.150% 01/29/50	D	02/11/2022	BBVA		5,156,250	5,000,000	11,444
19123M-AD-5	COCA-COLA EUROPEAN PARTN 0.500% 05/05/23	D	08/22/2022	TD SECURITIES		878,355	900,000	1,363
278062-AJ-3	EATON CORP 4.700% 08/23/52	C	08/16/2022	WELLS FARGO		6,962,060	7,000,000	0
28249N-AB-7	EIG PEARL HOLDINGS SARL 4.387% 11/30/46	D	08/03/2022	MORGAN STANLEY FIXED INC		2,035,625	2,500,000	57,884
29249B-AA-3	ENA MASTER TRUST 4.000% 05/19/48	D	07/20/2022	GMP SECURITIES		2,310,000	3,000,000	21,000

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
46590X-AE-6	JBS USA FOOD FINANCE JBS USA 4.375% 02/02/52	D	01/20/2022	Various		8,004,350	8,000,000	0
46590X-AH-9	JBS USA FOOD FINANCE 5.750% 04/01/33	D	12/06/2022	Various		14,449,875	14,752,000	260,121
58733R-AF-9	MERCADOLIBRE INC 3.125% 01/14/31	C	11/16/2022	Various		4,149,375	5,500,000	58,333
60475D-AA-9	MISC CAPITAL TWO LABUAN 3.625% 04/06/25	D	03/30/2022	STANDARD CHARTERED BANK		249,818	250,000	0
60475D-AB-7	MISC CAPITAL TWO LABUAN 3.750% 04/06/27	D	03/30/2022	STANDARD CHARTERED BANK		1,994,320	2,000,000	0
65558U-YC-0	NORDEA BANK ABP NEW YORK 4.940% 04/28/23	D	10/26/2022	BANK of AMERICA SEC		1,950,000	1,950,000	0
67078A-AE-3	NVENT FINANCE SARL 2.750% 11/15/31	D	11/04/2022	Cantor Fitzgerald Fixed		5,836,640	8,000,000	105,722
69377F-AB-2	FREEPORT INDONESIA PT 5.315% 04/14/32	D	04/07/2022	J P MORGAN SEC		2,300,000	2,300,000	0
69377F-AC-0	FREEPORT INDONESIA PT 6.200% 04/14/52	D	04/07/2022	J P MORGAN SEC		500,000	500,000	0
71654Q-DE-9	PETROLEOS MEXICANOS 5.950% 01/28/31	D	11/03/2022	MORGAN STANLEY FIXED INC		5,792,000	8,000,000	130,900
N57445-AB-9	MINEJESA CAPITAL BV 5.625% 08/10/37	D	06/22/2022	STANDARD CHARTERED BANK		825,675	1,010,000	21,147
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						390,374,665	394,571,752	1,561,298
190750-AE-2	COBANK ACB 6.450% 10/01/27		08/16/2022	J P MORGAN SEC		10,000,000	10,000,000	0
59156R-BS-6	METLIFE INC 9.250% 04/08/38		05/06/2022	CREDIT SUISSE FIRST BOSTON		6,100,000	5,000,000	41,111
29250N-BP-9	ENBRIDGE INC 7.625% 01/15/83	A	09/15/2022	J P MORGAN SEC		10,000,000	10,000,000	0
1309999999. Subtotal - Bonds - Hybrid Securities						26,100,000	25,000,000	41,111
2509999997. Total - Bonds - Part 3						450,582,536	445,494,115	1,920,394
2509999998. Total - Bonds - Part 5						48,537,108	48,719,000	307,781
2509999999. Total - Bonds						499,119,644	494,213,115	2,228,175
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0
4509999999. Total - Preferred Stocks						0	XXX	0
02079K-10-7	ALPHABET CLASS C		07/18/2022	Stock Split	119,377.000	0		0
023135-10-6	AMAZON.COM INC		06/03/2022	Stock Split	20,520.000	0		0
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		02/24/2022	S. G. COWEN SECURITIES CORP.	2,123.000	164,612		0
70450Y-10-3	PAYPAL HOLDINGS INC		02/24/2022	Various	20,143.000	2,849,035		0
G5960L-10-3	MDT		11/21/2022	S. G. COWEN SECURITIES CORP.	26,002.000	2,149,323		0
G65431-12-7	NOBLE CORP PLC NOBLE		09/30/2022	Tax Free Exchange	761.000	13,013		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						5,175,983	XXX	0
31337#-10-5	FHLB CINCINNATI		02/28/2022	PRIVATE PLACEMENT	4,270.000	427,000		0
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						427,000	XXX	0
024526-77-4	American Beacon Small Cap Value R6		12/31/2022	VARIOUS	1,637.000	46,927		0
025076-37-3	American Century Equity Income R6		12/31/2022	VARIOUS	13,378.000	132,045		0
298706-82-1	American Funds EuroPacific Gr R6		12/31/2022	VARIOUS	1,042.000	67,440		0
04314H-56-8	Artisan High Income Institutional		12/31/2022	VARIOUS	2,277.000	22,698		0
057071-85-4	Baird Aggregate Bond Inst		12/31/2022	VARIOUS	42,305.000	528,135		0
256201-10-4	Dodge & Cox Balanced Fund		12/31/2022	VARIOUS	2,753.000	301,191		0
31635T-10-4	Fidelity Inflation Protected Bond Index		12/31/2022	VARIOUS	213.000	2,129		0
411512-52-8	Harbor Capital Appreciation Retirement		12/31/2022	VARIOUS	662.000	66,768		0
481200-10-0	J P Morgan Core Bond R6		12/31/2022	VARIOUS	6,393.000	75,629		0
683974-60-4	Oppenheimer Developing Markets I		12/31/2022	VARIOUS	1,402.000	65,878		0
74254U-44-0	Principal Short-Term Income Inst		12/31/2022	VARIOUS	5,023.000	61,275		0
872797-30-3	T. Rowe Price I 2015 I		12/31/2022	VARIOUS	502.000	7,083		0
779562-20-6	T. Rowe Price New Horizons I		12/31/2022	VARIOUS	1,636.000	126,042		0
872797-84-0	T. Rowe Price Retirement Balanced I		12/31/2022	VARIOUS	4,440.000	47,128		0
872797-40-2	T. Rowe Price Retirement I 2020 I		12/31/2022	VARIOUS	1,744.000	25,892		0
872797-50-1	T. Rowe Price Retirement I 2025 I		12/31/2022	VARIOUS	7,353.000	117,641		0
872797-60-0	T. Rowe Price Retirement I 2030 I		12/31/2022	VARIOUS	1,491.000	24,953		0
872797-70-9	T. Rowe Price Retirement I 2035 I		12/31/2022	VARIOUS	2,288.000	40,092		0
872797-80-8	T. Rowe Price Retirement I 2040 I		12/31/2022	VARIOUS	500.000	7,137		0
872797-88-1	T. Rowe Price Retirement I 2045 I		12/31/2022	VARIOUS	16.000	300		0
872797-87-3	T. Rowe Price Retirement I 2050 I		12/31/2022	VARIOUS	42.000	585		0
872797-86-5	T. Rowe Price Retirement I 2055 I		12/31/2022	VARIOUS	49.000	795		0
872797-85-7	T. Rowe Price Retirement I 2060 I		12/31/2022	VARIOUS	732.000	12,634		0
89154X-52-6	Touchstone Mid Cap Growth Inst		12/31/2022	VARIOUS	990.000	40,126		0
89155T-64-9	Touchstone Mid Cap Institutional		12/31/2022	VARIOUS	255.000	12,677		0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
922908-71-0	Vanguard 500 Index Fund - Admiral		12/31/2022	VARIOUS	679.000	298,565		0
921943-80-9	Vanguard Developed Markets Index Admiral		12/31/2022	VARIOUS	917.000	15,082		0
922908-64-5	Vanguard Mid Cap Index Fund - Admiral		12/31/2022	VARIOUS	88.000	27,835		0
921908-87-7	Vanguard Real Estate Index Admiral		12/31/2022	VARIOUS	474.000	77,911		0
922908-68-6	Vanguard Small Cap Index Fund - Admiral		12/31/2022	VARIOUS	1,057.000	114,538		0
921937-60-3	Vanguard Total Bond Market Index Admiral		12/31/2022	VARIOUS	1,070.000	11,972		0
92837F-44-1	Virtus Ceredex Mid-Cap Value Equity R6		12/31/2022	VARIOUS	1,346.000	14,226		0
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						2,393,329	XXX	0
5989999997. Total - Common Stocks - Part 3						7,996,312	XXX	0
5989999998. Total - Common Stocks - Part 5						0	XXX	0
5989999999. Total - Common Stocks						7,996,312	XXX	0
5999999999. Total - Preferred and Common Stocks						7,996,312	XXX	0
6009999999 - Totals						507,115,956	XXX	2,228,175

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
36203C-E4-0	GNMA GN 344955 7.500% 08/15/23		12/01/2022	Paydown		858	858	824	850	0	8	0	8	0	858	0	0	0	35	08/15/2023
36206M-ZZ-3	GNMA 30 YR GN 415760 7.500% 11/15/25		12/01/2022	Paydown		1,894	1,894	1,869	1,882	0	12	0	12	0	1,894	0	0	0	78	11/15/2025
36206W-B2-0	GNMA 30 YR GN 423157 7.500% 10/15/29		05/01/2022	Paydown		9,941	9,941	9,950	9,933	0	8	0	8	0	9,941	0	0	0	306	10/15/2029
36209B-DX-3	GNMA 30 YR GN 466418 6.500% 12/15/28		12/01/2022	Paydown		5,639	5,639	5,719	5,671	0	(32)	0	(32)	0	5,639	0	0	0	201	12/15/2028
36209C-6Y-7	GNMA 30 YR GN 468087 7.000% 07/15/28		12/01/2022	Paydown		4,174	4,174	4,234	4,196	0	(22)	0	(22)	0	4,174	0	0	0	160	07/15/2028
36209D-JJ-4	GNMA 30 YR GN 468365 6.500% 05/15/29		12/01/2022	Paydown		408	408	408	407	0	1	0	1	0	408	0	0	0	15	05/15/2029
36209V-MH-4	GNMA GN 482860 6.500% 12/15/28		04/01/2022	Paydown		5,543	5,543	5,621	5,574	0	(31)	0	(31)	0	5,543	0	0	0	118	12/15/2028
36209V-NQ-3	GNMA GN 482899 6.500% 01/15/29		12/01/2022	Paydown		910	910	909	908	0	1	0	1	0	910	0	0	0	32	01/15/2029
36210J-TB-4	GNMA 30 YR GN 493846 6.500% 03/15/29		03/01/2022	Paydown		4,816	4,816	4,815	4,810	0	6	0	6	0	4,816	0	0	0	77	03/15/2029
36210K-VU-6	GNMA 30 YR GN 494827 8.000% 03/15/30		12/01/2022	Paydown		3,637	3,637	3,621	3,623	0	14	0	14	0	3,637	0	0	0	160	03/15/2030
36210Y-DP-7	GNMA 30 YR GN 506010 7.500% 10/15/29		12/01/2022	Paydown		4,143	4,143	4,147	4,140	0	3	0	3	0	4,143	0	0	0	166	10/15/2029
36211B-LY-8	GNMA 30 YR GN 508043 6.500% 06/15/29		12/01/2022	Paydown		1,290	1,290	1,247	1,266	0	24	0	24	0	1,290	0	0	0	46	06/15/2029
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		08/01/2022	Paydown		24,162	24,162	24,640	23,700	0	(136)	0	(136)	0	24,162	0	0	0	716	11/20/2060
38373R-6H-7	GNMA - CMO 2001-60 ZL 6.500% 12/20/31		12/01/2022	Paydown		21,753	21,753	21,470	21,590	0	163	0	163	0	21,753	0	0	0	714	12/20/2031
38373S-RX-7	GNMA - CMO 2003-21 PG 5.500% 03/20/33		12/01/2022	Paydown		139,080	139,080	139,080	139,080	0	0	0	0	0	139,080	0	0	0	3,922	03/20/2033
38373V-N8-9	GNMA - CMO 2002-81 Z 6.112% 09/16/42		12/01/2022	Paydown		22,782	22,782	22,543	22,721	0	61	0	61	0	22,782	0	0	0	763	09/16/2042
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.681% 02/16/44		12/01/2022	Paydown		23,334	23,334	22,518	24,740	0	(1,406)	0	(1,406)	0	23,334	0	0	0	725	02/16/2044
38376G-P3-8	GNR 2011-53 B 3.696% 05/16/51		03/01/2022	Paydown		20,330	20,330	22,672	20,531	0	(201)	0	(201)	0	20,330	0	0	0	184	05/16/2051
38376G-WD-8	GNR 2010-122 IO 4.087% 02/16/44		10/01/2022	Paydown		0	0	21,183	0	0	0	0	0	0	0	0	0	0	524	02/16/2044
38378B-TK-5	GNR 2012-53 IO 0.968% 03/16/47		12/01/2022	Paydown		0	0	54,342	5,443	0	(5,443)	0	(5,443)	0	0	0	0	0	3,737	03/16/2047
38378K-DQ-9	GNR 2013-46 IO 0.870% 08/16/42		12/01/2022	Paydown		0	0	240,064	23,751	0	(23,751)	0	(23,751)	0	0	0	0	0	30,722	08/16/2042
690353-5H-6	DFC AGENCY DEBENTURES 4.230% 04/20/35		10/20/2022	Redemption 100.0000		16,350	16,350	16,350	0	0	0	0	0	0	16,350	0	0	0	108	04/20/2035
690353-C9-6	DFC 4.230% 01/15/30		10/17/2022	Redemption 100.0000		422,641	422,641	422,641	422,641	0	0	0	0	0	422,641	0	0	0	1,480	01/15/2030
690353-M8-7	DFC 4.240% 02/15/28		11/15/2022	Redemption 100.0000		455,556	455,556	455,556	455,556	0	0	0	0	0	455,556	0	0	0	2,256	02/15/2028
690353-X5-1	DFC AGENCY DEBENTURES 4.300% 08/15/29		11/15/2022	Redemption 100.0000		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	1,238	08/15/2029
90376P-AB-7	INT DEV FIN CORP 4.350% 04/20/35		10/20/2022	Redemption 100.0000		192,150	192,150	192,150	192,150	0	0	0	0	0	192,150	0	0	0	721	04/20/2035
0109999999. Subtotal - Bonds - U.S. Governments						1,631,391	1,631,391	1,948,573	1,645,163	0	(30,721)	0	(30,721)	0	1,631,391	0	0	0	49,204	XXX
448814-EJ-8	HYDRO-QUEBEC 8.050% 07/07/24	A	09/30/2022	Various		2,116,800	2,000,000	2,472,600	2,108,672	0	(31,399)	0	(31,399)	0	2,077,272	0	39,528	39,528	199,908	07/07/2024
03846J-AB-6	ARAB REPUBLIC OF EGYPT SOVEREIGN 5.875% 02/16/31	D	07/21/2022	MORGAN STANLEY FIXED INC		486,000	800,000	753,600	756,130	0	2,055	0	2,055	0	758,185	0	(272,185)	(272,185)	44,258	02/16/2031
283875-AN-2	REPUBLIC OF EL SALVADOR SOVEREIGN 7.650% 06/15/35	D	03/30/2022	JEFFERIES & CO		238,750	500,000	502,500	502,479	0	(85)	0	(85)	0	502,394	0	(263,644)	(263,644)	11,263	06/15/2035
29135L-AM-2	ABU DHABI GOVT INT'L SOVEREIGN 1.700% 03/02/31	D	08/03/2022	JEFFERIES & CO		1,314,765	1,500,000	1,429,500	1,434,217	0	3,877	0	3,877	0	1,438,094	0	(123,329)	(123,329)	23,588	03/02/2031
491798-AG-9	REPUBLIC OF KENYA SOVEREIGN 7.250% 02/28/28	D	06/09/2022	BANK of AMERICA SEC		400,000	500,000	541,900	538,018	0	(2,360)	0	(2,360)	0	535,657	0	(135,657)	(135,657)	28,698	02/28/2028
65412J-AH-6	REPUBLIC OF NIGERIA SOVEREIGN 7.696% 02/23/38	D	11/16/2022	CITIGROUP GLOBAL MKTS		564,000	800,000	816,000	815,588	0	(486)	0	(486)	0	815,102	0	(251,102)	(251,102)	76,105	02/23/2038
68205L-AS-2	OMAN GOV INTERNTL BOND SOVEREIGN 6.250% 01/25/31	D	11/08/2022	JPM FUNDS RECAP		193,500	200,000	214,400	213,532	0	(1,035)	0	(1,035)	0	212,496	0	(18,996)	(18,996)	16,146	01/25/2031
695847-AS-2	ISLAMIC REP OF PAKISTAN SOVEREIGN 6.000% 04/08/26	D	03/15/2022	MORGAN STANLEY FIXED INC		367,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(133,000)	(133,000)	13,250	04/08/2026
80413T-AP-4	SAUDI ARABIA SOVEREIGN 2.500% 02/03/27	D	08/03/2022	MORGAN STANLEY FIXED INC		1,940,000	2,000,000	2,077,000	2,067,407	0	(7,547)	0	(7,547)	0	2,059,861	0	(119,861)	(119,861)	50,278	02/03/2027
836205-AU-8	REPUBLIC OF SOUTH AFRICA SOVEREIGN 4.300% 10/12/28	D	09/08/2022	GOLDMAN SACHS		444,250	500,000	499,375	499,410	0	63	0	63	0	499,473	0	(55,223)	(55,223)	19,708	10/12/2028
857524-AC-6	REPUBLIC OF POLAND 4.000% 01/22/24	D	08/09/2022	GOLDMAN SACHS		2,515,625	2,500,000	2,530,000	2,512,403	0	(3,594)	0	(3,594)	0	2,508,809	0	6,816	6,816	105,278	01/22/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date
900123-DB-3	REPUBLIC OF TURKEY SOVEREIGN 4.750% 01/26/26	D	11/03/2022	STANDARD CHARTERED BANK		349,600	400,000	369,500	373,729	0	4,905	0	4,905	0	378,634	0	(29,034)	(29,034)	24,331	01/26/2026
917288-BK-7	REPUBLICA ORIENT URUGUAY SOVEREIGN 4.375% 01/23/31	D	06/15/2022	JEFFERIES & CO		1,573,087	1,561,377	1,549,276	1,551,636	0	386	0	386	0	1,552,022	0	21,065	21,065	61,479	01/23/2031
0309999999. Subtotal - Bonds - All Other Governments						12,503,377	13,761,377	14,255,651	13,873,221	0	(35,220)	0	(35,220)	0	13,837,999	0	(1,334,622)	(1,334,622)	674,290	XXX
592112-LQ-7	MET GOVT NASHVILLE & DAVIDSON 2.767% 07/01/24		05/11/2022	CITIGROUP GLOBAL MKTS		2,984,790	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(15,210)	(15,210)	71,942	07/01/2024
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,984,790	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(15,210)	(15,210)	71,942	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		12/01/2022	Redemption 100.0000		177,800	177,800	177,800	177,800	0	0	0	0	0	177,800	0	0	0	3,297	07/01/2043
167725-AF-7	CHICAGO IL TRANSIT AUTH SALES 6.899% 12/01/40		12/01/2022	Redemption 100.0000		55,000	55,000	66,488	64,364	0	(9,364)	0	(9,364)	0	55,000	0	0	0	3,794	12/01/2040
196479-XM-6	COLORADO HSG FIN AUTH 3.193% 11/01/27		03/03/2022	Redemption 100.0000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	1,118	11/01/2027
19648A-M5-1	COLORADO ST HLTH FACS AUTH REV 5.375% 10/01/37		10/12/2022	SIEBERT BRANDFORD SHANK & CO		2,400,811	2,345,000	2,345,000	2,345,000	0	0	0	0	0	2,345,000	0	55,811	55,811	130,595	10/01/2037
3128MT-PK-8	FGCI FG H01326 5.500% 08/01/35		12/01/2022	Paydown		90,383	90,383	89,924	89,971	0	413	0	413	0	90,383	0	0	0	2,476	08/01/2035
3128PP-MF-7	FGLMC J10358 4.500% 07/01/24		12/01/2022	Paydown		6,874	6,874	7,007	6,914	0	(40)	0	(40)	0	6,874	0	0	0	162	07/01/2024
3128PQ-QX-2	FGLMC J11370 4.000% 12/01/24		12/01/2022	Paydown		57,038	57,038	58,326	57,479	0	(440)	0	(440)	0	57,038	0	0	0	1,076	12/01/2024
3128PR-LS-6	FG FG J12137 4.500% 05/01/25		12/01/2022	Paydown		15,548	15,548	16,141	15,794	0	(246)	0	(246)	0	15,548	0	0	0	333	05/01/2025
3128PR-V8-9	FG FG J12439 4.500% 06/01/25		12/01/2022	Paydown		28,830	28,830	30,650	29,632	0	(802)	0	(802)	0	28,830	0	0	0	674	06/01/2025
3128PR-YD-5	FG FG J12508 4.500% 07/01/25		12/01/2022	Paydown		30,189	30,189	32,095	31,044	0	(855)	0	(855)	0	30,189	0	0	0	743	07/01/2025
3132J2-2X-0	FG FG K90790 3.000% 07/01/33		12/01/2022	Paydown		148,324	148,324	145,636	146,193	0	2,131	0	2,131	0	148,324	0	0	0	2,246	07/01/2033
31339D-A6-5	FHR FHR 2417 ZX 8.500% 01/15/32		12/01/2022	Paydown		104,810	104,810	114,618	109,128	0	(4,318)	0	(4,318)	0	104,810	0	0	0	3,496	01/15/2032
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		12/01/2022	Paydown		160,577	160,577	175,523	161,529	0	(6,271)	0	(6,271)	0	160,577	0	0	0	6,392	01/25/2042
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		12/01/2022	Paydown		123,399	123,399	121,856	122,707	0	692	0	692	0	123,399	0	0	0	1,283	02/25/2032
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		12/01/2022	Paydown		666,873	666,873	566,341	606,310	0	52,839	0	52,839	0	666,873	0	0	0	15,991	01/25/2044
31371M-JC-2	FNMA FN 255959 6.000% 10/01/35		12/01/2022	Paydown		1,745	1,745	1,776	1,770	0	(24)	0	(24)	0	1,745	0	0	0	31	10/01/2035
31374A-HS-2	FNMA FN 308141 8.000% 04/01/25		12/01/2022	Paydown		8,378	8,378	8,332	8,332	0	46	0	46	0	8,378	0	0	0	347	04/01/2025
31374Q-XD-2	FNMA FN 321176 7.500% 09/01/25		04/01/2022	Paydown		20,675	20,675	20,585	20,577	0	99	0	99	0	20,675	0	0	0	488	09/01/2025
3137A3-A4-1	FHR FHR 3754 KC 3.500% 11/15/25		12/01/2022	Paydown		1,022,683	1,022,683	1,053,843	1,026,204	0	(3,522)	0	(3,522)	0	1,022,683	0	0	0	18,302	11/15/2025
3137AP-PA-2	FHMS K018 X1 1.190% 01/25/22		01/01/2022	Paydown		0	0	228,030	0	0	0	0	0	0	0	0	0	0	2,200	01/25/2022
3137AV-XP-7	FHR FHMS K022 X1 0.919% 07/25/22		07/01/2022	Paydown		0	0	3,964,288	158,106	0	(158,106)	0	(158,106)	0	0	0	0	0	213,609	07/25/2022
3137BM-7D-2	FHMS FHMS K051 X1 0.503% 09/25/25		12/01/2022	Paydown		0	0	182,413	68,057	0	(68,057)	0	(68,057)	0	0	0	0	0	11,159	09/25/2025
3137BN-GU-2	FHMS K054 X1 1.157% 01/25/26		12/01/2022	Paydown		0	0	16,010	0	0	(16,010)	0	(16,010)	0	0	0	0	0	1,703	01/25/2026
3137BP-CR-8	FHMS KW01 X1 0.966% 01/25/26		12/01/2022	Paydown		0	0	238,870	0	0	(238,870)	0	(238,870)	0	0	0	0	0	34,407	01/25/2026
3137BR-QL-2	FHMS FHMS K057 X1 1.169% 07/25/26		12/01/2022	Paydown		0	0	100,072	46,897	0	(46,897)	0	(46,897)	0	0	0	0	0	7,202	07/25/2026
3137BV-ZA-7	FHMS FHMS K063 X1 0.283% 01/25/27		12/01/2022	Paydown		0	0	122,340	60,187	0	(60,187)	0	(60,187)	0	0	0	0	0	8,909	01/25/2027
3137F3-KA-1	FHR FHR 4768 ZQ 4.000% 10/15/47		12/01/2022	Paydown		1,062,336	1,062,336	1,079,255	1,066,318	0	(3,982)	0	(3,982)	0	1,062,336	0	0	0	17,147	10/15/2047
3137FT-ZS-9	FHMS K110 X1 1.697% 04/25/30		12/01/2022	Paydown		0	0	5,347	3,512	0	(4,738)	0	(4,738)	0	0	0	0	0	343	04/25/2030
3137FW-J3-5	FHMR 2020-P003 X 2.894% 08/25/35		11/01/2022	Paydown		0	0	99,051	89,977	0	(89,977)	0	(89,977)	0	0	0	0	0	7,360	08/25/2035
3137H2-NR-1	FHLMC Multifamil K745ured P 2021-P011 X1 1.793% 09/25/45		12/01/2022	Paydown		0	0	69,293	68,139	0	(68,139)	0	(68,139)	0	0	0	0	0	5,695	09/25/2045
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		12/01/2022	Paydown		368,988	368,988	387,438	385,907	0	(16,919)	0	(16,919)	0	368,988	0	0	0	6,340	09/01/2043
3138W9-JV-3	FN FN AS0275 3.000% 08/01/33		12/01/2022	Paydown		117,704	117,704	117,575	117,552	0	153	0	153	0	117,704	0	0	0	1,724	08/01/2033
3138WG-LS-1	FN FN AS6636 3.000% 10/01/45		12/01/2022	Paydown		702,917	702,917	719,996	718,828	0	(15,911)	0	(15,911)	0	702,917	0	0	0	6,847	10/01/2045
31392A-CW-6	FNMA - CMO 2001-62 ZC 8.500% 11/25/31		12/01/2022	Paydown		46,891	46,891	51,296	48,672	0	(1,781)	0	(1,781)	0	46,891	0	0	0	2,119	11/25/2031
31392A-KC-1	FNMA - CMO 2001-50 Z 8.500% 11/25/31		12/01/2022	Paydown		40,283	40,283	43,935	41,761	0	(1,477)	0	(1,477)	0	40,283	0	0	0	1,737	11/25/2031
31392B-RX-6	FNMA - CMO 2002-6 ZC 8.500% 02/25/32		12/01/2022	Paydown		21,569	21,569	23,999	22,635	0	(1,066)	0	(1,066)	0	21,569	0	0	0	930	02/25/2032
31392F-3V-7	FNMA 2002-77 Z 5.500% 12/25/32		12/01/2022	Paydown		47,421	47,421	43,118	45,209	0	2,212	0	2,212	0	47,421	0	0	0	1,353	12/25/2032
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		12/01/2022	Paydown		306,736	306,736	294,149	300,639	0	6,097	0	6,097	0	306,736	0	0	0	7,919	03/25/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
31392V-NQ-1	FGLMC FHR 2496 ZH 5.500% 09/15/32		12/01/2022	Paydown		173,142	173,142	156,856	165,678	0	7,465	0	7,465	0	173,142	0	0	0	4,495	09/15/2032
31393G-3L-6	FREDDIE MAC - CMO FHR 2531 Z 5.500% 12/15/32		12/01/2022	Paydown		182,814	182,814	169,820	176,987	0	5,827	0	5,827	0	182,814	0	0	0	4,674	12/15/2032
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		12/01/2022	Paydown		174,200	174,200	189,333	181,598	0	(7,398)	0	(7,398)	0	174,200	0	0	0	5,280	08/25/2033
31394R-VW-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		12/01/2022	Paydown		374,655	374,655	363,659	369,732	0	4,923	0	4,923	0	374,655	0	0	0	10,456	03/15/2034
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		12/01/2022	Paydown		566	566	591	569	0	(3)	0	(3)	0	566	0	0	0	12	07/25/2024
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		12/01/2022	Paydown		20,787	20,787	19,884	20,601	0	186	0	186	0	20,787	0	0	0	383	11/25/2024
31398F-YP-0	FNR 2009-93 CH 4.500% 11/25/24		12/01/2022	Paydown		719,869	719,869	724,143	718,132	0	1,737	0	1,737	0	719,869	0	0	0	15,828	11/25/2024
31398L-KQ-0	FHR FHR 3612 JB 4.500% 12/15/24		12/01/2022	Paydown		103,683	103,683	103,667	103,522	0	161	0	161	0	103,683	0	0	0	2,320	12/15/2024
31398L-NM-6	FHR FHR 3609 LE 3.000% 12/15/24		04/01/2022	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	12/15/2024
31398L-W9-5	FHR FHR 3627 QH 4.000% 01/15/25		12/01/2022	Paydown		89,030	89,030	93,676	89,693	0	(663)	0	(663)	0	89,030	0	0	0	1,865	01/15/2025
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		12/01/2022	Paydown		49,750	49,750	47,604	49,331	0	419	0	419	0	49,750	0	0	0	1,041	02/25/2025
31398V-4P-8	FHR FHR 3643 DB 4.500% 03/15/25		12/01/2022	Paydown		74,496	74,496	73,239	74,217	0	279	0	279	0	74,496	0	0	0	1,626	03/15/2025
31398W-MG-6	FHR FHR 3637 AY 4.000% 02/15/25		12/01/2022	Paydown		18,575	18,575	17,623	18,402	0	173	0	173	0	18,575	0	0	0	365	02/15/2025
31402L-K9-2	FNMA FN 732120 4.500% 08/01/33		12/01/2022	Paydown		7,474	7,474	7,137	7,212	0	262	0	262	0	7,474	0	0	0	110	08/01/2033
31405M-VT-1	FNMA FN 793626 5.500% 09/01/34		12/01/2022	Paydown		104,515	104,515	106,156	105,631	0	(1,116)	0	(1,116)	0	104,515	0	0	0	1,875	09/01/2034
31412S-D3-6	FN FN 933122 5.500% 01/01/38		12/01/2022	Paydown		32,914	32,914	33,418	33,310	0	(396)	0	(396)	0	32,914	0	0	0	1,125	01/01/2038
31414E-NX-8	FNMA FN 964006 5.000% 07/01/23		12/01/2022	Paydown		42,781	42,781	44,626	43,175	0	(394)	0	(394)	0	42,781	0	0	0	1,041	07/01/2023
31416X-LG-3	FNCN FN AB2126 3.000% 01/01/26		12/01/2022	Paydown		238,650	238,650	233,988	236,256	0	2,394	0	2,394	0	238,650	0	0	0	3,614	01/01/2026
31417H-C5-1	FN FN AB9991 3.000% 07/01/33		12/01/2022	Paydown		364,038	364,038	363,697	363,610	0	429	0	429	0	364,038	0	0	0	5,551	07/01/2033
31417V-RS-4	FNMA FN AC8596 4.000% 01/01/25		12/01/2022	Paydown		50,469	50,469	50,894	50,554	0	(85)	0	(85)	0	50,469	0	0	0	997	01/01/2025
31418B-C4-6	FN FN MA1890 4.000% 05/01/34		12/01/2022	Paydown		663,912	663,912	714,951	705,993	0	(42,080)	0	(42,080)	0	663,912	0	0	0	12,973	05/01/2034
31418M-JL-7	FNMA FN AD0266 5.500% 09/01/22		01/01/2022	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	09/01/2022
31419K-U4-5	FNMA FN AE8702 3.500% 11/01/25		12/01/2022	Paydown		91,639	91,639	93,214	92,211	0	(572)	0	(572)	0	91,639	0	0	0	1,488	11/01/2025
353187-AR-8	FRANKLIN CNTY OH HOSP FACS REV 5.000% 11/01/42		06/16/2022	Redemption 100.0000		2,300,000	2,300,000	2,240,338	2,249,446	0	50,554	0	50,554	0	2,300,000	0	0	0	71,875	11/01/2042
373539-M7-7	GEORGIA ST HSG & FIN AUTH REV 3.700% 06/01/23		04/04/2022	Redemption 100.0000		1,745,000	1,745,000	1,745,000	1,745,000	0	0	0	0	0	1,745,000	0	0	0	21,522	06/01/2023
49130T-SR-8	KY ST HSG CORP HSG REV 4.296% 01/01/34		01/03/2022	Redemption 100.0000		245,000	245,000	245,000	245,000	0	0	0	0	0	245,000	0	0	0	5,263	01/01/2034
626207-YM-0	MEAG TXB PLT 6.655% 04/01/57		04/01/2022	Various		78,000	78,000	78,000	78,000	0	0	0	0	0	78,000	0	0	0	2,595	04/01/2057
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 4.560% 01/16/25		04/13/2022	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	142	01/16/2025
62630W-FM-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		12/31/2022	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	251	02/01/2031
63607V-AC-0	NFAGEN GENERAL 3.176% 01/01/36		10/03/2022	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	93,851	01/01/2036
677555-T3-8	OH ECON DEV REV 3.000% 12/01/22		09/01/2022	Redemption 100.0000		180,000	180,000	180,000	180,000	0	0	0	0	0	180,000	0	0	0	2,925	12/01/2022
677555-T3-8	OH ECON DEV REV 3.000% 12/01/22		12/01/2022	Maturity		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	2,100	12/01/2022
67756A-4D-1	OHIO ST HIGHER EDL FAC CLEVELAND CLINIC 5.000% 01/01/38		01/03/2022	Redemption 100.0000		2,000,000	2,000,000	1,955,780	1,965,417	0	34,583	0	34,583	0	2,000,000	0	0	0	50,000	01/01/2038
928075-GR-5	VIRGINIA ST PORT AUTH CMWLTH 3.576% 07/01/28		07/01/2022	Redemption 100.0000		1,380,000	1,380,000	1,380,000	1,380,000	0	0	0	0	0	1,380,000	0	0	0	49,349	07/01/2028
928075-GS-3	VIRGINIA ST PORT AUTH CMWLTH 3.676% 07/01/29		07/01/2022	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	36,760	07/01/2029
92812U-G3-5	VASHSG 2013-D A 4.300% 12/25/43		12/01/2022	Paydown		166,431	166,431	166,431	166,431	0	0	0	0	0	166,431	0	0	0	2,725	12/25/2043
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		12/30/2022	Redemption 100.0000		45,728	45,728	45,728	45,728	0	0	0	0	0	45,728	0	0	0	659	08/25/2042
0909999999. Subtotal - Bonds - U.S. Special Revenues						20,882,908	20,827,097	25,792,877	21,254,588	0	(696,632)	0	(696,632)	0	20,827,097	0	55,811	55,811	948,683	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		12/01/2022	Paydown		2,187	2,187	1,887	1,927	0	260	0	260	0	2,187	0	0	0	63	05/25/2033
00079C-AE-9	ABFS 2001-2 A4 6.990% 12/25/31		12/01/2022	Paydown		19,762	19,762	15,825	1,709	0	18,053	0	18,053	0	19,762	0	0	0	1,060	12/25/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
00206R-AN-2	AT&T INC 6.400% 05/15/38		05/26/2022	Call 116.7840		4,671,360	4,000,000	3,979,200	3,983,960	0	491	0	491	0	3,984,452	0	15,549	15,549	807,182	05/15/2038
00287Y-CV-9	ABBVIE INC 3.850% 06/15/24		11/01/2022	JANE STREET EXECUTION SERVICES		979,050	1,000,000	998,458	998,887	0	345	0	345	0	999,232	0	(20,182)	(20,182)	34,008	06/15/2024
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		12/01/2022	Paydown		40,654	40,654	41,429	40,769	0	(115)	0	(115)	0	40,654	0	0	0	604	07/25/2045
00842C-AS-4	ABMT 2015-7 B1 3.650% 10/25/45		12/01/2022	Paydown		193,001	193,001	193,981	192,643	0	358	0	358	0	193,001	0	0	0	2,907	10/25/2045
00914A-AN-2	AIR LEASE CORP 5.119% 12/15/22		12/15/2022	Maturity		3,700,000	3,700,000	3,700,000	3,700,000	0	0	0	0	0	3,700,000	0	0	0	70,903	12/15/2022
010392-FN-3	ALABAMA POWER CO 2.800% 04/01/25		05/24/2022	KEY BANC-MCDONALD		983,770	1,000,000	1,019,090	1,011,189	0	(1,453)	0	(1,453)	0	1,009,737	0	(25,967)	(25,967)	18,278	04/01/2025
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		12/01/2022	Paydown		64,834	64,580	54,644	51,078	0	13,756	0	13,756	0	64,834	0	0	0	1,522	01/25/2037
023765-AA-8	AMER AIRLINE 16-2 AA PTT 3.200% 06/15/28		12/15/2022	Redemption 100.0000		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	2,160	06/15/2028
02376A-AA-7	AMER AIRLINE 17-2 AA PTT 3.350% 10/15/29		10/15/2022	Redemption 100.0000		148,836	148,836	143,036	144,273	0	4,563	0	4,563	0	148,836	0	0	0	3,740	10/15/2029
025932-AK-0	AMERICAN FINANCIAL GROUP 3.500% 08/15/26		02/16/2022	STIFEL NICHOLAS		5,176,300	5,000,000	4,980,400	4,989,910	0	389	0	389	0	4,990,299	0	186,001	186,001	88,958	08/15/2026
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		12/01/2022	Paydown		5,675	5,675	5,659	5,349	0	327	0	327	0	5,675	0	0	0	83	09/25/2035
02665W-CT-6	AMERICAN HONDA FINANCE 3.550% 01/12/24		09/09/2022	JP MORGAN SEC		4,980,750	5,000,000	4,998,650	4,999,372	0	66	0	66	0	4,999,438	0	(18,688)	(18,688)	207,576	01/12/2024
037833-DF-4	APPLE INC 2.750% 01/13/25		05/20/2022	GOLDMAN SACHS		4,980,100	5,000,000	4,992,700	4,996,797	0	336	0	336	0	4,997,133	0	(17,033)	(17,033)	118,785	01/13/2025
038222-AL-9	APPLIED MATERIALS 3.300% 04/01/27		05/11/2022	DAIWA SECURITIES AMERICA		2,474,025	2,500,000	2,491,125	2,494,892	0	347	0	347	0	2,495,240	0	(21,215)	(21,215)	50,875	04/01/2027
038336-C#-8	APTARGROUP PP 3.250% 09/05/22		05/02/2022	Call 100.5955		1,005,955	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	27,351	09/05/2022
038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		10/30/2022	Paydown		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	809	07/30/2050
046497-AA-1	Atalaya Equipmen20211A g Fund 2021-1A A1 0.326% 11/15/22		06/15/2022	Paydown		655,903	655,903	655,903	655,903	0	0	0	0	0	655,903	0	0	0	625	11/15/2022
05348E-AR-0	AVALONBAY COMMUNITIES 2.850% 03/15/23		06/02/2022	US BANCORP		2,503,025	2,500,000	2,416,300	2,485,164	0	5,204	0	5,204	0	2,490,367	0	12,658	12,658	51,656	03/15/2023
054976-AG-0	Barclays Commerc2022C17 gage S 2022-C17 XA 1.152% 09/15/55		12/01/2022	Paydown		0	0	5,236	0	0	(5,236)	0	(5,236)	0	0	0	0	0	121	09/15/2055
05535D-AA-2	BLACKROCK CAPITAL FINANCIAL 1996-R1 B1 7.750% 09/25/26		01/01/2022	Paydown		0	955	940	887	37	(924)	0	(887)	0	0	0	0	0	6	09/25/2026
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		12/01/2022	Paydown		327,136	327,136	335,314	328,814	0	(1,677)	0	(1,677)	0	327,136	0	0	0	4,900	03/10/2033
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		08/18/2022	Redemption 100.0000		28,900	28,900	29,622	29,048	0	(148)	0	(148)	0	28,900	0	0	0	541	03/10/2033
05609C-AA-5	BX 2021 2021-21M A 5.069% 10/15/36		10/15/2022	Paydown		6,374,712	6,374,712	6,306,336	6,311,499	0	63,212	0	63,212	0	6,374,712	0	0	0	97,456	10/15/2036
05609C-AG-2	BX 2021 2021-21M B 5.317% 10/15/36		10/15/2022	Paydown		7,675,153	7,675,153	7,592,606	7,598,741	0	76,412	0	76,412	0	7,675,153	0	0	0	133,411	10/15/2036
059469-AF-3	BOAA 2006-7 A6 6.359% 10/25/36		12/01/2022	Paydown		25,707	25,707	10,269	10,285	0	15,635	213	15,422	0	25,707	0	0	0	308	10/25/2036
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		12/01/2022	Paydown		13,942	13,942	13,897	13,894	0	48	0	48	0	13,942	0	0	0	272	09/25/2035
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		12/01/2022	Paydown		51,000	51,000	50,580	50,748	0	253	0	253	0	51,000	0	0	0	1,403	11/25/2035
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		12/01/2022	Paydown		173,355	173,355	169,739	171,604	0	1,752	0	1,752	0	173,355	0	0	0	5,878	11/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		12/01/2022	Paydown		24,012	24,012	22,849	23,553	0	460	0	460	0	24,012	0	0	0	502	08/25/2035
05950P-AJ-2	BAFC 2006-H 3A2 3.880% 09/20/46		12/01/2022	Paydown		4,381	4,526	3,838	4,193	0	188	0	188	0	4,381	0	0	0	74	09/20/2046
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		12/01/2022	Paydown		127,085	131,177	109,822	114,439	0	12,646	0	12,646	0	127,085	0	0	0	4,518	09/25/2034
06054A-AV-1	BACM 2015-UBS7 ASB 3.429% 09/15/48		12/01/2022	Paydown		462,890	462,890	476,772	466,216	0	(3,325)	0	(3,325)	0	462,890	0	0	0	8,723	09/15/2048
075887-BF-5	BECTON DICKINSON 3.734% 12/15/24		11/10/2022	BANK of AMERICA SEC		1,952,960	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(47,040)	(47,040)	68,457	12/15/2024
10620N-BT-4	BRAZOS		12/31/2022	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	1,549	06/25/2029
1248ME-AG-4	CBASS 2007-CB4 A2D 3.785% 04/25/37		12/01/2022	Paydown		8,424	8,424	6,908	7,639	0	785	0	785	0	8,424	0	0	0	115	04/25/2037
12515G-AJ-6	CD Commercial Mo2017CD3 rust 2017-CD3 XA 0.965% 02/10/50		12/01/2022	Paydown		0	0	24,197	0	0	(24,197)	0	(24,197)	0	0	0	0	0	2,516	02/10/2050
12526W-AA-7	Cascade Funding 2022HB8 Trust 2022-HB8 A 3.750% 04/25/25		12/25/2022	Paydown		1,627,943	1,627,943	1,595,701	0	0	32,242	0	32,242	0	1,627,943	0	0	0	16,633	04/25/2025
12563L-AN-7	CLIF 2020-1A A 2.080% 09/18/45		12/18/2022	Paydown		396,000	396,000	395,818	395,936	0	64	0	64	0	396,000	0	0	0	4,462	09/18/2045
125896-BP-4	CMS ENERGY CORP 3.600% 11/15/25		05/03/2022	BARCLAYS		2,965,530	3,000,000	3,057,390	3,029,179	0	(2,564)	0	(2,564)	0	3,026,614	0	(61,084)	(61,084)	51,000	11/15/2025
12591R-AY-6	COMM 2014-CR15 ASB 3.595% 02/10/47		12/01/2022	Paydown		188,050	188,050	193,683	188,809	0	(759)	0	(759)	0	188,050	0	0	0	3,510	02/10/2047
12591U-AD-5	COMM 2014-UBS2 ASB 3.472% 03/10/47		12/01/2022	Paydown		861,877	861,877	887,700	865,394	0	(3,516)	0	(3,516)	0	861,877	0	0	0	16,869	03/10/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
12591V-AC-5	COMM 2014-CR16 ASB 3.653% 04/10/47		12/01/2022	Paydown		634,977	634,977	653,993	637,345	0	(2,367)	0	(2,367)	0	634,977	0	0	0	12,735	04/10/2047
12625C-AA-1	COMM 2013-WWP A1		12/31/2022	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(36,811)	03/10/2031
12626B-AE-4	COMM 2013-CR10 ASB 3.795% 08/10/46		12/01/2022	Paydown		795,992	795,992	819,836	798,386	0	(2,394)	0	(2,394)	0	795,992	0	0	0	20,746	08/10/2046
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		12/01/2022	Paydown		35,244	35,244	13,077	9,924	0	25,473	153	25,320	0	35,244	0	0	0	292	12/25/2036
12653T-AA-9	CSMC 2018-J1 A1 3.500% 02/25/48		12/01/2022	Paydown		314,449	314,449	307,128	311,055	0	3,394	0	3,394	0	314,449	0	0	0	4,122	02/25/2048
12653T-BY-6	CSMC 2018-J1 B4 3.588% 02/25/48		12/01/2022	Paydown		73,733	73,733	65,645	0	0	8,088	0	8,088	0	73,733	0	0	0	692	02/25/2048
12663Q-AA-3	CVR PARTNERS/CVR NITROGE 9.250% 06/15/23		02/22/2022	Call 100.0000		36,000	36,000	37,800	36,000	0	0	0	0	0	36,000	0	0	0	620	06/15/2023
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		12/01/2022	Paydown		98,439	98,439	93,356	96,766	0	1,673	0	1,673	0	98,439	0	0	0	2,050	02/25/2035
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		12/01/2022	Paydown		68,380	68,380	67,119	67,894	0	486	0	486	0	68,380	0	0	0	1,660	04/25/2034
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 10/25/49		10/01/2022	Paydown		1,687	1,687	1,699	1,687	0	0	0	0	0	1,687	0	0	0	70	10/25/2049
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		12/01/2022	Paydown		114,347	122,176	114,045	100,122	0	14,224	0	14,224	0	114,347	0	0	0	3,626	10/25/2035
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		12/01/2022	Paydown		211,690	212,259	203,836	197,291	0	14,399	0	14,399	0	211,690	0	0	0	5,479	05/25/2035
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		12/01/2022	Paydown		13,625	13,625	13,625	13,625	0	0	0	0	0	13,625	0	0	0	354	05/25/2035
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		12/01/2022	Paydown		20,934	22,249	20,126	18,027	0	2,907	0	2,907	0	20,934	0	0	0	481	07/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		12/01/2022	Paydown		68,708	69,250	60,369	53,206	0	15,502	0	15,502	0	68,708	0	0	0	2,279	08/25/2035
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		12/01/2022	Paydown		34,803	39,684	33,369	27,661	0	7,142	0	7,142	0	34,803	0	0	0	1,300	10/25/2035
12668A-NW-1	CWALT 2005-54CB 1A4 5.500% 11/25/35		12/01/2022	Paydown		9,418	12,104	11,336	10,168	0	(750)	0	(750)	0	9,418	0	0	0	333	11/25/2035
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		12/01/2022	Paydown		22,962	24,066	19,544	13,576	0	9,386	0	9,386	0	22,962	0	0	0	510	05/25/2036
12668W-AU-1	CWL 2007-4 A5W 4.564% 04/25/47		12/01/2022	Paydown		8,553	8,553	7,845	8,763	0	(210)	0	(210)	0	8,553	0	0	0	202	04/25/2047
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/01/2022	Paydown		7,344	7,069	6,065	4,619	0	2,725	0	2,725	0	7,344	0	0	0	127	11/25/2035
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		12/01/2022	Paydown		17,397	17,315	14,653	12,080	0	5,317	0	5,317	0	17,397	0	0	0	340	11/25/2035
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		12/01/2022	Paydown		12,349	12,291	10,419	8,589	0	3,760	0	3,760	0	12,349	0	0	0	241	11/25/2035
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		11/01/2022	Paydown		9,443	9,443	9,400	9,406	0	37	0	37	0	9,443	0	0	0	164	05/25/2034
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		12/01/2022	Paydown		17,101	17,101	16,054	16,638	0	463	0	463	0	17,101	0	0	0	340	06/25/2034
14913R-2E-6	CATERPILLAR FINL SERVICE 0.436% 01/06/22		01/06/2022	Maturity		1,650,000	1,650,000	1,650,000	1,650,000	0	0	0	0	0	1,650,000	0	0	0	1,462	01/06/2022
14916R-AC-8	CATHOLIC HEALTH INITIATIVES 2.950% 11/01/22		11/01/2022	Maturity		2,000,000	2,000,000	1,868,460	1,985,379	0	14,621	0	14,621	0	2,000,000	0	0	0	59,000	11/01/2022
15132E-LC-0	CDMC 2005-1 A5 5.105% 02/18/35		12/01/2022	Paydown		1,166	1,166	1,165	1,160	0	6	0	6	0	1,166	0	0	0	33	02/18/2035
15189W-AN-0	CENTERPOINT 5.279% 03/02/23		01/31/2022	Call 100.0000		474,000	474,000	474,000	474,000	0	0	0	0	0	474,000	0	0	0	532	03/02/2023
156700-AS-5	CENTURYLINK INC 5.800% 03/15/22		03/15/2022	Maturity		500,000	500,000	522,500	500,546	0	(546)	0	(546)	0	500,000	0	0	0	14,500	03/15/2022
17312H-AE-9	CRMSI 2007-2 A5 4.988% 06/25/37		12/01/2022	Paydown		282,114	282,114	282,105	277,856	0	4,258	0	4,258	0	282,114	0	0	0	6,894	06/25/2037
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		12/01/2022	Paydown		242,996	242,996	250,280	243,754	0	(758)	0	(758)	0	242,996	0	0	0	4,739	09/10/2046
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		12/01/2022	Paydown		71,541	71,541	70,083	70,997	0	544	0	544	0	71,541	0	0	0	861	10/25/2043
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		12/01/2022	Paydown		90,129	90,129	91,115	90,614	0	(485)	0	(485)	0	90,129	0	0	0	1,139	06/25/2044
185508-AH-1	CLECO POWER LLC 5.269% 06/15/23		06/23/2022	Call 100.0000		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	8,990	06/15/2023
201723-AL-7	COMMERCIAL METALS CO 5.375% 07/15/27		02/15/2022	Call 104.5310		156,797	150,000	143,063	144,894	0	91	0	91	0	144,985	0	5,015	5,015	11,500	07/15/2027
208251-AE-8	CONOCO INC 6.950% 04/15/29		03/11/2022	Various		3,801,990	3,000,000	3,354,180	3,156,699	0	(3,225)	0	(3,225)	0	3,153,474	0	648,516	648,516	84,558	04/15/2029
21036P-AL-2	CONSTELLATION BRANDS 4.250% 05/01/23		05/09/2022	Call 101.5390		627,511	618,000	618,000	618,000	0	0	0	0	0	618,000	0	0	0	23,227	05/01/2023
22532X-QL-5	CREDIT AGRICOLE CIB NY 1.680% 07/15/22		07/15/2022	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	6,931	07/15/2022
22536B-AA-0	Credit Acceptanc20203A oan Tr 2020-3A A 1.240% 10/15/29		12/15/2022	Paydown		3,330,019	3,330,019	3,244,428	0	0	85,592	0	85,592	0	3,330,019	0	0	0	18,837	10/15/2029
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		12/01/2022	Paydown		15,595	15,595	15,007	15,254	0	341	0	341	0	15,595	0	0	0	514	06/25/2033
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		12/01/2022	Paydown		199,280	199,280	192,927	195,155	0	4,124	0	4,124	0	199,280	0	0	0	3,962	12/25/2034
225470-M6-7	CSMC 2006-3 1A4A 6.968% 04/25/36		11/01/2022	Paydown		21,182	21,182	14,907	13,597	0	7,690	105	7,585	0	21,182	0	0	0	250	04/25/2036
225470-QY-2	CSMC 2005-5 A2F 5.365% 04/25/36		12/25/2022	Paydown		34,084	34,084	15,284	39	0	34,046	0	34,046	0	34,084	0	0	0	149	04/25/2036
22822V-AH-4	CROWN CASTLE INTL CORP 3.650% 09/01/27		06/09/2022	BARCLAYS		6,456,404	6,737,000	6,704,865	6,717,263	0	1,377	0	1,377	0	6,718,640	0	(262,236)	(262,236)	192,622	09/01/2027
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		12/15/2022	Redemption 100.0000		74,327	74,327	74,327	74,327	0	0	0	0	0	74,327	0	0	0	1,688	05/15/2034
233046-AK-7	DNKN 2019-1A A2II 4.021% 05/20/49		11/20/2022	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,257	05/20/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
233063-AW-6	DBJPM 2020-C9 XA 1.709% 09/15/53		12/01/2022	Paydown		0	0	10,500	8,518	0	(8,888)	0	(8,888)	0	0	0	0	0	915	09/15/2053
23306G-AC-1	DBGS 2018-BIOD B 5.206% 05/15/35		01/18/2022	Paydown		186,891	186,891	185,925	186,112	0	779	0	779	0	186,891	0	0	0	161	05/15/2035
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		12/01/2022	Paydown		14,882	14,999	13,667	13,706	0	1,176	0	1,176	0	14,882	0	0	0	388	09/25/2035
251510-ML-4	DBALT 2006-AB1 A3 6.365% 02/25/36		12/01/2022	Paydown		100,262	100,262	91,689	92,052	0	8,210	0	8,210	0	100,262	0	0	0	2,510	02/25/2036
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		12/01/2022	Paydown		6,563	6,563	5,661	5,287	0	1,276	0	1,276	0	6,563	0	0	0	170	07/25/2036
25470X-AJ-4	DISH DBS CORP 5.875% 07/15/22		07/15/2022	Various		919,000	919,000	926,323	919,565	0	(565)	0	(565)	0	919,000	0	0	0	53,991	07/15/2022
25525P-AA-5	DIVERSIFIED HEALTHCARE T 9.750% 06/15/25		06/23/2022	Call 104.8750		1,518,590	1,448,000	1,626,606	1,547,484	0	(29,677)	0	(29,677)	0	1,517,807	0	(69,807)	(69,807)	144,317	06/15/2025
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		10/25/2022	Paydown		80,000	80,000	80,369	80,150	0	(150)	0	(150)	0	80,000	0	0	0	2,059	07/25/2047
26208L-AC-2	HONK 2018-1A A2 4.739% 04/20/48		10/20/2022	Paydown		1,250	1,250	1,211	0	0	39	0	39	0	1,250	0	0	0	15	04/20/2048
26441Y-AZ-0	DUKE REALTY CORP 3.250% 06/30/26		10/06/2022	Tax Free Exchange		1,992,272	2,000,000	1,981,400	1,990,885	0	1,388	0	1,388	0	1,992,272	0	0	0	51,833	06/30/2026
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/19/2022	Redemption 100.0000		52,054	52,054	52,054	52,054	0	0	0	0	0	52,054	0	0	0	1,831	01/19/2031
29278N-AR-4	ENERGY TRANSFER PARTNERS 5.000% 05/15/50		04/27/2022	ROBERT W. BAIRD		899,080	1,000,000	999,140	999,037	0	38	0	38	0	999,076	0	(99,996)	(99,996)	22,778	05/15/2050
294751-CQ-3	EQABS 2003-3 AF4 4.995% 12/25/33		12/01/2022	Paydown		47,426	47,426	47,426	47,123	0	303	0	303	0	47,426	0	0	0	1,083	12/25/2033
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		12/01/2022	Paydown		175,049	175,049	173,624	174,494	0	555	0	555	0	175,049	0	0	0	2,034	06/25/2043
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47		10/30/2022	Paydown		40,000	40,000	41,175	40,826	0	(826)	0	(826)	0	40,000	0	0	0	1,273	04/30/2047
345397-WK-5	FORD MOTOR CREDIT 4.375% 08/06/23		06/21/2022	Call 100.4500		3,013,500	3,000,000	2,971,980	2,994,535	0	1,520	0	1,520	0	2,996,055	0	3,945	3,945	128,344	08/06/2023
34960P-AB-7	FORTRESS TRANSPORTATION & IN 6.500% 10/01/25		08/01/2022	Call 103.2500		97,055	94,000	96,938	95,334	0	(433)	0	(433)	0	94,902	0	(902)	(902)	8,147	10/01/2025
35085A-AA-9	486 LESSER STREET TAX 4.400% 02/01/32		08/01/2022	Redemption 100.0000		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	502	02/01/2032
36158F-AA-8	GE GLOBAL INSURANCE HLDG 7.000% 02/15/26		12/02/2022	Call 107.4260		2,148,520	2,000,000	2,223,220	2,069,246	0	(14,106)	0	(14,106)	0	2,055,140	0	(55,140)	(55,140)	330,131	02/15/2026
36186L-AG-8	GMAC 2007-HE2 A6 6.749% 12/25/37		12/01/2022	Paydown		33,560	33,560	32,165	33,740	0	(180)	0	(180)	0	33,560	0	0	0	1,038	12/25/2037
36198F-AF-9	GSMS 2013-GC14 AAB 3.817% 08/10/46		12/01/2022	Paydown		1,027,449	1,027,449	1,058,236	1,029,567	0	(2,119)	0	(2,119)	0	1,027,449	0	0	0	24,208	08/10/2046
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		12/01/2022	Paydown		8,387	8,387	7,983	8,281	0	105	0	105	0	8,387	0	0	0	457	09/25/2035
36249E-AG-9	GCAR 2018-2A D 5.460% 03/17/25		12/15/2022	Paydown		1,356,286	1,356,286	1,366,405	0	0	(10,119)	0	(10,119)	0	1,356,286	0	0	0	34,859	03/17/2025
36249K-AC-4	GSMS 2010-C1 A2 4.592% 08/10/43		01/01/2022	Paydown		121,476	121,476	125,116	121,388	0	88	0	88	0	121,476	0	0	0	465	08/10/2043
36263N-AB-1	GS Mortgage-Back2022PJ1 ities 2022-PJ1 A2 2.500% 05/28/52		12/01/2022	Paydown		324,707	324,707	318,974	0	0	5,733	0	5,733	0	324,707	0	0	0	3,897	05/28/2052
369550-BD-9	GENERAL DYNAMICS CORP 3.375% 05/15/23		04/20/2022	US BANCORP		2,019,720	2,000,000	1,992,320	1,997,711	0	516	0	516	0	1,998,227	0	21,493	21,493	29,438	05/15/2023
36962G-XZ-2	GEN ELEC CAP CORP 6.750% 03/15/32		12/02/2022	Call 113.2530		1,224,265	1,081,000	1,064,007	1,071,133	0	626	0	626	0	1,071,759	0	9,241	9,241	231,839	03/15/2032
37331N-AD-3	GEORGIA-PACIFIC LLC 3.734% 07/15/23		09/13/2022	MORGAN STANLEY FIXED INC Redemption		2,988,780	3,000,000	2,997,660	2,999,561	0	103	0	103	0	2,999,664	0	(10,884)	(10,884)	130,690	07/15/2023
39121J-AE-0	GREAT RIVER ENERGY 6.254% 07/01/38		07/01/2022	100.0000		259,775	259,775	235,320	247,671	0	12,105	0	12,105	0	259,775	0	0	0	16,246	07/01/2038
39121J-B*-0	GREAT RIVER ENERGY PP 3.760% 10/01/28		10/01/2022	Redemption 100.0000		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	11,280	10/01/2028
40010P-AA-6	GRUBHUB HOLDINGS INC 5.500% 07/01/27		01/12/2022	Various		1,263,838	1,319,000	1,249,336	1,265,885	0	242	0	242	0	1,266,127	0	(2,290)	(2,290)	38,765	07/01/2027
40434C-AD-7	HSBC USA INC 3.500% 06/23/24		09/19/2022	SMBC NIKKO		1,961,520	2,000,000	1,991,480	1,997,589	0	614	0	614	0	1,998,202	0	(36,682)	(36,682)	52,111	06/23/2024
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		12/01/2022	Paydown		26,259	26,259	4,259	196	0	26,063	0	26,063	0	26,259	0	0	0	631	05/25/2036
44421L-AA-0	HY 2016-10HY A 2.835% 08/10/38		09/01/2022	BANK of AMERICA SEC		4,718,559	5,065,000	4,731,422	4,865,173	0	25,356	0	25,356	0	4,890,529	0	(171,971)	(171,971)	104,176	08/10/2038
446150-AW-4	HUNTINGTON BANCSHARES INC 2.487% 08/15/36		05/05/2022	Tax Free Exchange		4,827,422	5,000,000	4,823,650	4,824,071	0	3,350	0	3,350	0	4,827,422	0	0	0	89,463	08/15/2036
44891A-BC-0	HYUNDAI CAPITAL AMERICA 2.850% 11/01/22		11/01/2022	Maturity		5,000,000	5,000,000	4,999,450	4,999,731	0	269	0	269	0	5,000,000	0	0	0	142,500	11/01/2022
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		07/01/2022	Paydown		7,463	5,648	4,644	3,163	0	4,300	0	4,300	0	7,463	0	0	0	117	02/25/2036
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		11/01/2022	Paydown		103,044	100,318	75,971	62,324	0	40,720	0	40,720	0	103,044	0	0	0	2,425	12/25/2035
45866F-AA-2	INTERCONTINENTALEXCHANGE 4.000% 10/15/23		06/12/2022	Call 101.5968		2,031,936	2,000,000	2,020,410	2,004,158	0	(1,026)	0	(1,026)	0	2,003,132	0	(3,132)	(3,132)	84,603	10/15/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date
459200-AM-3	IBM 7.000% 10/30/25		10/28/2022	Various		3,676,855	3,500,000	3,880,045	3,603,909	0	(20,290)	0	(20,290)	0	3,583,619	0	93,236	93,236	245,681	10/30/2025
46187V-AC-3	INVITATION HOMES2018SFR3 2018-SFR3 B 5.503% 07/17/37		04/17/2022	Paydown		1,038,281	1,038,281	1,038,403	1,038,388	0	(107)	0	(107)	0	1,038,281	0	0	0	4,717	07/17/2037
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060% 09/25/35		12/01/2022	Paydown		147	147	147	147	0	0	0	0	0	147	0	0	0	3	09/25/2035
464120-AE-7	IRWHE 2006-2 2A4 6.670% 02/25/36		12/01/2022	Paydown		3,220	3,220	3,145	551	0	2,669	0	2,669	0	3,220	0	0	0	108	02/25/2036
46412R-AD-7	IRWHE 2007-1 2A3 6.650% 08/25/37		12/01/2022	Paydown		110,169	110,169	78,218	76,785	0	33,383	0	33,383	0	110,169	0	0	0	3,207	08/25/2037
46590M-AT-7	JPMCC 2016-JP2 XA 1.767% 08/15/49		12/01/2022	Paydown		0	0	55,262	25,588	0	(25,588)	0	(25,588)	0	0	0	0	0	3,003	08/15/2049
466247-ZQ-9	JPMMT 2005-S3 1A3 5.750% 01/25/36		11/01/2022	Paydown		15,740	15,907	11,340	9,754	0	5,987	0	5,987	0	15,740	0	0	0	370	01/25/2036
46639J-AF-7	JPMCC 2013-C10 ASB 2.702% 12/15/47		12/15/2022	Paydown		462,286	462,286	443,686	460,343	0	1,943	0	1,943	0	462,286	0	0	0	7,428	12/15/2047
46640U-AC-6	JPMBB 2013-C17 A3 3.928% 01/15/47		09/01/2022	Paydown		116,052	116,052	117,212	116,263	0	(211)	0	(211)	0	116,052	0	0	0	3,419	01/15/2047
46651Y-AC-4	JPMMT 2019-9 A3 3.500% 05/25/50		12/01/2022	Paydown		531,637	531,637	539,113	534,395	0	(2,758)	0	(2,758)	0	531,637	0	0	0	6,268	05/25/2050
49327V-2A-1	KEY BANK NA 3.400% 05/20/26		08/16/2022	KEY BANC-MCDONALD		2,905,620	3,000,000	2,992,680	2,996,405	0	442	0	442	0	2,996,847	0	(91,227)	(91,227)	75,933	05/20/2026
50075N-AC-8	KRAFT FOODS INC 6.500% 11/01/31		03/16/2022	Call 125.4540		1,254,540	1,000,000	1,017,720	1,010,296	0	(143)	0	(143)	0	1,010,152	0	(10,152)	(10,152)	279,276	11/01/2031
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		12/01/2022	Paydown		35,099	33,037	28,144	24,940	0	10,159	0	10,159	0	35,099	0	0	0	1,464	11/25/2036
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		12/01/2022	Paydown		64,189	57,917	47,474	45,965	0	18,224	0	18,224	0	64,189	0	0	0	1,757	01/25/2037
52522H-AN-2	LXS 2006-8 3A5 2.812% 06/25/36		12/01/2022	Paydown		3,624	3,607	3,397	3,397	0	227	0	227	0	3,624	0	0	0	72	06/25/2036
52523K-AJ-3	LXS 2006-17 WF5 6.637% 12/25/42		12/01/2022	Paydown		368	9,655	7,590	9,078	0	(8,710)	0	(8,710)	0	368	0	0	0	288	12/25/2042
525221-DF-1	LXS 2005-6 A2		12/31/2022	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	319	11/25/2035
525221-DL-8	LXS 2005-6 A4		12/31/2022	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	817	11/25/2035
52524M-AV-1	LXS 2007-9 WF3 6.820% 04/25/37		11/01/2022	Paydown		0	3,505	2,279	2,873	0	(2,873)	0	(2,873)	0	0	0	0	0	155	04/25/2037
52532X-AD-7	LEIDOS INC 3.625% 05/15/25		05/03/2022	TD SECURITIES		1,978,620	2,000,000	1,994,270	1,994,885	0	533	0	533	0	1,995,419	0	(16,799)	(16,799)	34,236	05/15/2025
548661-DM-6	LOWES COMPANIES 2.500% 04/15/26		05/18/2022	AMHERST SECURITIES GROUP		4,777,400	5,000,000	4,717,400	4,842,872	0	13,296	0	13,296	0	4,856,168	0	(78,768)	(78,768)	74,653	04/15/2026
57629W-BR-0	MASSMUTUAL GLOBAL FUND 2.500% 10/17/22		04/19/2022	LLOYDS SECURITIES		1,004,320	1,000,000	944,450	994,101	0	2,261	0	2,261	0	996,362	0	7,958	7,958	12,778	10/17/2022
57629W-CR-9	MASSMUTUAL GLOBAL FUND 0.376% 01/07/22		01/07/2022	Maturity		3,800,000	3,800,000	3,800,000	3,800,000	0	0	0	0	0	3,800,000	0	0	0	2,661	01/07/2022
57643L-LF-1	MABS 2005-AB1 A6 5.971% 11/25/35		12/01/2022	Paydown		4,953	4,953	4,953	4,344	0	609	0	609	0	4,953	0	0	0	69	11/25/2035
59217G-AX-7	MET LIFE GLOB 3.000% 01/10/23		04/20/2022	US BANCORP		1,508,685	1,500,000	1,477,080	1,496,916	0	879	0	879	0	1,497,795	0	10,890	10,890	35,250	01/10/2023
594918-AW-4	MICROSOFT CORP 3.625% 12/15/23		05/11/2022	GOLDMAN SACHS		1,014,800	1,000,000	997,070	999,331	0	109	0	109	0	999,440	0	15,360	15,360	14,903	12/15/2023
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/01/2022	Redemption 100.0000		406,667	406,667	406,667	406,667	0	0	0	0	0	406,667	0	0	0	17,344	08/01/2025
595620-AM-7	MIDAMERICAN ENERGY CO 3.500% 10/15/24		10/05/2022	DEUTSCHE BANK		4,888,700	5,000,000	5,072,050	5,020,162	0	(5,764)	0	(5,764)	0	5,014,398	0	(125,698)	(125,698)	171,111	10/15/2024
599808-BE-1	MCMLT 2015-2 M2 3.665% 09/25/57		12/01/2022	Paydown		2,593,696	2,593,696	2,590,454	2,587,959	0	5,737	0	5,737	0	2,593,696	0	0	0	48,913	09/25/2057
59981H-AB-7	MCMLT 2017-1 M1 3.250% 11/25/58		12/01/2022	Paydown		1,197,038	1,197,038	1,162,534	1,188,926	0	8,112	0	8,112	0	1,197,038	0	0	0	34,127	11/25/2058
61690Y-BS-0	MSC 2016-BNK2 ASB 2.860% 11/15/49		12/01/2022	Paydown		1,800,754	1,800,754	1,854,768	1,816,949	0	(16,195)	0	(16,195)	0	1,800,754	0	0	0	28,023	11/15/2049
61746B-DJ-2	MORGAN STANLEY 3.750% 02/25/23		04/20/2022	GOLDMAN SACHS		2,020,660	2,000,000	1,972,840	1,996,158	0	991	0	991	0	1,997,149	0	23,511	23,511	49,375	02/25/2023
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 1.230% 10/25/36		12/01/2022	Paydown		57,736	57,736	31,940	23,359	0	34,377	0	34,377	0	57,736	0	0	0	330	10/25/2036
61749W-AK-3	MSM 2006-11 1A4 1.205% 08/25/36		12/01/2022	Paydown		5,916	5,916	1,900	1,727	0	4,201	13	4,188	0	5,916	0	0	0	31	08/25/2036
61751D-AH-7	MSM 2006-17XS A5W 4.195% 10/25/46		09/01/2022	Paydown		15,238	15,238	9,682	5,627	0	9,611	0	9,611	0	15,238	0	0	0	229	10/25/2046
61763K-AY-0	MSBAM 2014-C15 ASB 3.654% 04/15/47		12/01/2022	Paydown		393,245	393,245	405,034	394,696	0	(1,450)	0	(1,450)	0	393,245	0	0	0	8,334	04/15/2047
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		12/01/2022	Paydown		52,059	52,059	50,757	51,551	0	508	0	508	0	52,059	0	0	0	554	07/25/2043
637432-MV-4	NATIONAL RURAL UTILITY 3.400% 11/15/23		04/19/2022	US BANCORP		3,022,290	3,000,000	2,997,690	2,999,431	0	109	0	109	0	2,999,540	0	22,750	22,750	44,200	11/15/2023
64952W-CH-4	NEW YORK LIFE GLOBAL 2.350% 07/14/26		10/26/2022	TD SECURITIES		909,020	1,000,000	999,380	999,696	0	40	0	40	0	999,736	0	(90,716)	(90,716)	30,289	07/14/2026
65339K-BT-6	NEXTERA ENERGY CAPITAL 4.935% 02/22/23		12/28/2022	Call 100.0000		1,660,000	1,660,000	1,660,000	1,660,000	0	0	0	0	0	1,660,000	0	0	0	26,168	02/22/2023
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		12/01/2022	Paydown		63,431	63,431	52,748	50,387	0	13,044	0	13,044	0	63,431	0	0	0	1,169	03/25/2047
666807-BN-1	NORTHROP GRUMMAN CORP		03/07/2022	BARCLAYS		2,052,620	2,000,000	1,998,940	1,999,440	0	(21)	0	(21)	0	1,999,419	0	53,201	53,201	42,250	01/15/2028
670001-AE-6	NOVELIS CORP		12/31/2022	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(40,280)	01/30/2030
679574-AG-8	OLD DOMINION ELECTRIC 6.210% 12/01/28		12/01/2022	Various		208,333	208,333	208,333	208,333	0	0	0	0	0	208,333	0	0	0	12,938	12/01/2028
679574-AH-6	OLD DOMINION ELECTRIC 5.676% 12/01/28		12/01/2022	Redemption 100.0000		83,328	83,328	83,328	83,328	0	0	0	0	0	83,328	0	0	0	4,730	12/01/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
68217F-AA-0	OMNICOM GROUP INC 3.600% 04/15/26		05/03/2022	JP MORGAN SEC		3,950,560	4,000,000	3,996,280	3,998,103	0	224	0	224	0	3,998,327	0	(47,767)	(47,767)	80,000	04/15/2026
68235P-AK-4	ONE GAS INC 5.345% 03/11/23		09/26/2022	Call 100.0000		1,350,000	1,350,000	1,350,000	1,350,000	0	0	0	0	0	1,350,000	0	0	0	17,895	03/11/2023
68269L-AA-4	OneMain Financia20201A ce Tru 2020-1A A 3.840% 05/14/32		12/14/2022	Paydown		1,994,276	1,994,276	1,988,901	0	0	5,375	0	5,375	0	1,994,276	0	0	0	21,444	05/14/2032
69349L-AM-0	PNC BANK NA 3.800% 07/25/23		05/17/2022	KEY BANC-MCDONALD		2,020,780	2,000,000	1,994,400	1,998,935	0	203	0	203	0	1,999,137	0	21,643	21,643	62,067	07/25/2023
694032-AT-0	PACIFIC BELL 7.125% 03/15/26		05/26/2022	Call 111.3740		2,227,480	2,000,000	2,241,060	2,073,211	0	(6,254)	0	(6,254)	0	2,066,957	0	(66,957)	(66,957)	326,834	03/15/2026
713448-DY-1	PEPSICO INC 3.000% 10/15/27		10/27/2022	WELLS FARGO		6,128,100	6,600,000	6,581,322	6,588,354	0	1,651	0	1,651	0	6,590,005	0	(461,905)	(461,905)	206,800	10/15/2027
718546-AC-8	PHILLIPS 66 4.300% 04/01/22		04/01/2022	Maturity		500,000	500,000	498,886	499,907	0	93	0	93	0	500,000	0	0	0	10,750	04/01/2022
723787-AM-9	PIONEER NATURAL 4.450% 01/15/26		02/24/2022	Call 108.3445		3,250,336	3,000,000	2,996,670	2,998,520	0	(24)	0	(24)	0	2,998,496	0	1,504	1,504	331,549	01/15/2026
72703P-AC-7	PLNT 2019-1A A2 3.858% 12/05/49		12/05/2022	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,206	12/05/2049
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2022	Redemption 100.0000		69,511	69,511	69,511	69,511	0	0	0	0	0	69,511	0	0	0	1,564	09/13/2027
73102Q-AA-4	POLAR TANKERS INC 5.951% 05/10/37		11/10/2022	Redemption 100.0000		31,655	31,655	27,288	29,114	0	2,540	0	2,540	0	31,655	0	0	0	1,884	05/10/2037
73179P-AK-2	POLYONE CORP 5.250% 03/15/23		11/02/2022	Call 101.0000		104,030	103,000	103,000	103,000	0	0	0	0	0	103,000	0	0	0	7,143	03/15/2023
74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		12/01/2022	Paydown		268,562	268,562	270,115	269,017	0	(455)	0	(455)	0	268,562	0	0	0	3,122	12/25/2049
747525-AF-0	QUALCOMM 3.450% 05/20/25		05/17/2022	CITIGROUP GLOBAL MKTS		5,008,650	5,000,000	4,982,000	4,993,065	0	858	0	858	0	4,993,922	0	14,728	14,728	85,771	05/20/2025
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		12/01/2022	Paydown		23,073	26,691	22,330	23,040	0	33	0	33	0	23,073	0	0	0	806	06/25/2036
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		12/25/2022	Paydown		909,689	909,689	909,547	914,971	0	(5,282)	0	(5,282)	0	909,689	0	0	0	9,782	10/25/2063
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		12/01/2022	Paydown		4,575	4,575	3,337	2,247	0	2,328	0	2,328	0	4,575	0	0	0	108	05/25/2036
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		12/01/2022	Paydown		274,865	278,029	251,689	256,317	0	18,548	0	18,548	0	274,865	0	0	0	7,838	11/25/2035
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		12/01/2022	Paydown		9,562	10,169	8,380	9,216	0	346	0	346	0	9,562	0	0	0	300	03/25/2036
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		12/01/2022	Paydown		26,187	23,644	16,417	9,617	0	16,569	0	16,569	0	26,187	0	0	0	346	09/25/2036
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		09/01/2022	Paydown		91,458	81,753	53,314	46,349	0	45,109	0	45,109	0	91,458	0	0	0	2,304	04/25/2036
771196-BJ-0	ROCHE HLDGS INC 3.000% 11/10/25		10/04/2022	JANE STREET EXECUTION SERVICES		5,753,280	6,000,000	5,778,420	5,878,868	0	22,699	0	22,699	0	5,901,566	0	(148,286)	(148,286)	163,000	11/10/2025
78403D-AM-2	SBA TOWER TRUST 3.448% 03/15/23		12/15/2022	Call 100.0000		1,000,000	1,000,000	984,400	995,709	0	3,385	0	3,385	0	999,094	0	906	906	34,480	03/15/2023
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		12/01/2022	Paydown		103,271	103,271	100,431	102,282	0	988	0	988	0	103,271	0	0	0	1,615	09/25/2043
81746D-AG-5	SEMT 2017-5 A7 3.500% 08/25/47		12/01/2022	Paydown		845,040	845,040	837,940	842,071	0	2,969	0	2,969	0	845,040	0	0	0	9,872	08/25/2047
842400-HE-6	SOUTHERN CAL EDISON 1.100% 06/13/22		06/13/2022	Maturity		850,000	850,000	850,000	850,000	0	0	0	0	0	850,000	0	0	0	2,598	06/13/2022
85022W-AP-9	SOFT 2020-AA A 1.970% 09/25/37		12/25/2022	Paydown		977,999	977,999	977,951	977,966	0	33	0	33	0	977,999	0	0	0	9,504	09/25/2037
872225-AH-0	TBW 2006-5 A6 6.400% 11/25/36		12/01/2022	Paydown		90,572	90,572	90,217	93,846	0	(3,274)	0	(3,274)	0	90,572	0	0	0	2,727	11/25/2036
87342R-AH-7	BELL 2021-1A A2II 2.294% 08/25/51		11/25/2022	Paydown		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,434	08/25/2051
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		08/01/2022	Redemption 100.0000		165,011	165,011	165,011	165,011	0	0	0	0	0	165,011	0	0	0	11,757	02/01/2030
89172Y-AB-6	TPMT 2016-3 A2 3.000% 04/25/56		12/01/2022	Paydown		7,440,874	7,440,874	7,171,142	7,391,499	0	49,374	0	49,374	0	7,440,874	0	0	0	120,289	04/25/2056
89236T-FS-9	TOYOTA 3.350% 01/08/24		04/20/2022	JANE STREET EXECUTION SERVICES		5,042,900	5,000,000	4,998,650	4,999,401	0	(59)	0	(59)	0	4,999,342	0	43,558	43,558	132,139	01/08/2024
89236T-HE-8	TOYOTA 0.545% 02/14/22		02/14/2022	Maturity		3,100,000	3,100,000	3,100,000	3,100,000	0	0	0	0	0	3,100,000	0	0	0	2,398	02/14/2022
90270Y-BG-3	UBSBB 2013-C5 AAB 2.687% 03/10/46		11/01/2022	Paydown		1,214,713	1,214,713	1,251,150	1,216,946	0	(2,232)	0	(2,232)	0	1,214,713	0	0	0	15,209	03/10/2046
90276Y-AF-0	UBSCM 2019-C16 XA 1.532% 04/15/52		12/01/2022	Paydown		0	0	1,581,607	1,134,614	0	(1,134,614)	0	(1,134,614)	0	0	0	0	0	160,525	04/15/2052
909320-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		09/03/2022	Redemption 100.0000		164,802	164,802	164,802	164,802	0	0	0	0	0	164,802	0	0	0	4,633	09/03/2026
913017-CH-0	UNITED TECHNOLOGIES 2.650% 11/01/26		08/03/2022	FIRST HORIZON		1,279,579	1,325,000	1,322,337	1,323,599	0	157	0	157	0	1,323,755	0	(44,176)	(44,176)	26,725	11/01/2026
91324P-BV-3	UNITEDHEALTH GROUP INC 2.875% 03/15/22		03/15/2022	Maturity		3,248,000	3,248,000	3,033,600	3,241,752	0	6,248	0	6,248	0	3,248,000	0	0	0	46,690	03/15/2022
91324P-BZ-4	UNITEDHEALTH GROUP INC 2.750% 02/15/23		06/02/2022	GOLDMAN SACHS		1,003,440	1,000,000	913,220	987,910	0	4,561	0	4,561	0	992,471	0	10,969	10,969	22,229	02/15/2023
92239M-AG-6	VECTREN UTILITY HOLDINGS 6.100% 12/01/35		10/05/2022	Tax Free Exchange		6,504,034	5,000,000	6,573,100	6,567,794	0	(68,760)	0	(68,760)	0	6,499,034	0	5,000	5,000	257,556	12/01/2035
927804-FU-3	VIRGINIA ELECTRIC & POWER 3.150% 01/15/26		08/03/2022	GOLDMAN SACHS		4,950,950	5,000,000	4,836,700	4,905,005	0	13,097	0	13,097	0	4,918,102	0	32,848	32,848	166,250	01/15/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		12/01/2022	Paydown		1,061,455	1,061,455	1,093,247	1,065,776	0	(4,320)	0	(4,320)	0	1,061,455	0	0	0	22,715	05/15/2047
929160-AS-8	VULCAN MATERIALS CO 4.500% 04/01/25		07/11/2022	DAIWA SECURITIES AMERICA		3,037,880	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	37,880	37,880	102,500	04/01/2025
92938G-AE-8	WFRBS 2013-C17 ASB 3.558% 12/15/46		12/01/2022	Paydown		246,344	246,344	253,723	247,045	0	(701)	0	(701)	0	246,344	0	0	0	5,005	12/15/2046
92938V-AR-6	WFRBS 2014-C19 ASB 3.618% 03/15/47		12/01/2022	Paydown		1,064,909	1,064,909	1,096,793	1,068,547	0	(3,638)	0	(3,638)	0	1,064,909	0	0	0	23,537	03/15/2047
939344-AR-8	WMALT 2006-4 3A6 4.609% 05/25/36		12/01/2022	Paydown		49,258	52,593	39,639	47,819	0	1,439	0	1,439	0	49,258	0	0	0	1,006	05/25/2036
93935W-AD-6	WMALT MORTGAGE 2006-9 A3 4.283% 10/25/36		12/01/2022	Paydown		36,658	36,658	19,249	13,232	0	23,426	0	23,426	0	36,658	0	0	0	269	10/25/2036
94106L-AN-9	WASTE MANAGEMENT INC 7.750% 05/15/32		05/02/2022	Cantor Fitzgerald Fixed		6,574,683	5,208,000	7,489,312	6,739,569	0	(40,333)	0	(40,333)	0	6,699,236	0	(124,552)	(124,552)	189,477	05/15/2032
94974B-FN-5	WELLS FARGO CO 4.125% 08/15/23		12/14/2022	JANE STREET EXECUTION SERVICES		995,130	1,000,000	991,240	998,222	0	1,005	0	1,005	0	999,227	0	(4,097)	(4,097)	55,115	08/15/2023
95001T-BH-7	WFMBS 2019-1 B1 4.024% 11/25/48		12/01/2022	Paydown		139,300	139,300	140,373	139,273	0	28	0	28	0	139,300	0	0	0	2,995	11/25/2048
95002X-BH-7	WFCM 2020-C57 XA 2.083% 08/15/53		12/01/2022	Paydown		0	0	19,562	16,155	0	(17,386)	0	(17,386)	0	0	0	0	0	1,445	08/15/2053
95058X-AH-1	WEN 2019-1A A2II 4.080% 06/15/49		12/15/2022	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,275	06/15/2049
95058X-AP-3	WEN 2022-1A A2II 4.535% 03/15/52		12/15/2022	Paydown		25,000	25,000	25,000	0	0	0	0	0	0	25,000	0	0	0	658	03/15/2052
98934K-AB-6	ZENECA WILMINGTON 7.000% 11/15/23		12/14/2022	US BANCORP		6,091,980	6,000,000	6,480,710	6,071,443	0	(35,687)	0	(35,687)	0	6,035,756	0	56,224	56,224	456,167	11/15/2023
448055-AP-8	HUSKY ENERGY INC 4.400% 04/15/29	A	09/14/2022	Call 97.5670		1,951,340	2,000,000	1,998,780	1,999,019	0	120	0	120	0	1,999,140	0	0	0	32,378	04/15/2029
65334H-AE-2	NEXEN INC 5.875% 03/10/35	A	11/01/2022	BARCLAYS LONDON		475,500	500,000	484,990	490,120	0	427	0	427	0	490,547	0	(15,047)	(15,047)	33,700	03/10/2035
65334H-AG-7	NEXEN INC 6.400% 05/15/37	A	11/01/2022	Various		12,041,280	12,000,000	11,436,680	11,581,852	0	14,247	0	14,247	0	11,596,098	0	445,182	445,182	742,400	05/15/2037
91831A-AC-5	VRX ESCROW CORP 6.125% 04/15/25	A	05/16/2022	Various		270,736	268,000	281,065	270,555	0	(722)	0	(722)	0	269,833	0	(1,833)	(1,833)	12,357	04/15/2025
000000-00-0	HUTCHISON WHAMPOA FIN 3.625% 10/31/24	D	10/05/2022	TD SECURITIES		2,930,340	3,000,000	2,996,520	2,998,504	0	338	0	338	0	2,998,842	0	(68,502)	(68,502)	101,802	10/31/2024
05565Q-CP-1	BP CAPITAL MARKETS 3.814% 02/10/24	D	05/19/2022	JANE STREET EXECUTION SERVICES		1,012,760	1,000,000	1,011,540	1,002,807	0	(527)	0	(527)	0	1,002,280	0	10,480	10,480	29,982	02/10/2024
09952A-AC-0	BORAL FINANCE PTY LTD 3.750% 05/01/28	D	07/11/2022	Call 96.6470		3,578,838	3,703,000	3,731,291	3,721,212	0	(1,434)	0	(1,434)	0	3,719,777	0	0	0	(44,507)	05/01/2028
10373Q-AT-7	BP CAPITAL MARKETS 3.119% 05/04/26	C	08/17/2022	KEY BANC-MCDONALD		5,401,440	5,500,000	5,210,112	5,319,528	0	24,409	0	24,409	0	5,343,937	0	57,503	57,503	135,806	05/04/2026
10554C-AA-0	BRASKEM AMERICA FINANCE 7.125% 07/22/41	D	09/13/2022	MORGAN STANLEY FIXED INC		577,500	600,000	682,500	680,872	0	(1,696)	0	(1,696)	0	679,176	0	(101,676)	(101,676)	49,044	07/22/2041
12615T-AB-4	CNOOC FINANCE 5.500% 05/21/33	D	11/01/2022	Various		8,998,020	9,500,000	8,484,305	8,864,034	0	33,265	0	33,265	0	8,897,299	0	100,721	100,721	496,375	05/21/2033
22550U-AA-9	CREDIT SUISSE NEW YORK 0.500% 02/04/22	D	02/04/2022	Maturity		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	5,744	02/04/2022
36164Q-NA-2	GE CAPITAL INTL FUNDING 4.418% 11/15/35	D	12/02/2022	Various		7,990,882	8,539,000	8,759,689	8,714,011	0	(8,541)	0	(8,541)	0	8,705,471	0	0	0	(339,822)	11/15/2035
38381C-AB-8	FIN DEPT GOVT SHARJAH AGENCY DEBENTURES 4.000% 07/28/50	D	05/13/2022	OPPENHEIMER & CO		348,750	500,000	447,500	448,169	0	318	0	318	0	448,487	0	(99,737)	(99,737)	16,000	07/28/2050
44841C-AB-0	HUTCH WHAMPOA INT 11 LTD 4.625% 01/13/22	D	01/13/2022	Maturity		1,000,000	1,000,000	1,087,830	1,000,428	0	(428)	0	(428)	0	1,000,000	0	0	0	23,125	01/13/2022
48126P-AA-0	KAZMUNAYGAS NATIONAL CO 3.500% 04/14/33	D	04/01/2022	GMP SECURITIES		1,680,000	2,000,000	2,055,000	2,052,062	0	(951)	0	(951)	0	2,051,112	0	(371,112)	(371,112)	33,250	04/14/2033
48667Q-AP-0	KAZMUNAYGAS NATIONAL 5.750% 04/19/47	D	04/05/2022	BARCLAYS LONDON		907,500	1,000,000	1,197,500	1,194,322	0	(1,064)	0	(1,064)	0	1,193,257	0	(285,757)	(285,757)	26,833	04/19/2047
59284M-AC-8	MEXICO CITY AIRPORT TRUST 3.875% 04/30/28	D	12/14/2022	MIZUHO SECURITIES USA INC		922,500	1,000,000	1,023,750	1,021,387	0	(3,074)	0	(3,074)	0	1,018,314	0	(95,814)	(95,814)	43,701	04/30/2028
67052N-AA-3	NUFARM AUSTRALIA/AMERICA 5.750% 04/30/26	D	02/19/2022	Call 102.8750		205,750	200,000	189,000	192,326	0	203	0	203	0	192,529	0	7,471	7,471	9,232	04/30/2026
67091T-AB-1	OFFICE CHERIFIEN DES PHO 6.875% 04/25/44	D	04/20/2022	MORGAN STANLEY FIXED INC		792,800	800,000	946,000	943,481	0	(952)	0	(952)	0	942,530	0	(149,730)	(149,730)	27,042	04/25/2044
71568P-AJ-8	PERUSAHAAN LISTRIK NEGAR 3.875% 07/17/29	D	07/06/2022	CITIGROUP GLOBAL MKTS		2,250,000	2,500,000	2,484,625	2,487,825	0	740	0	740	0	2,488,565	0	(238,565)	(238,565)	94,399	07/17/2029
71654Q-CK-6	PETROLEOS MEXICANOS 5.350% 02/12/28	D	11/03/2022	MORGAN STANLEY FIXED INC		2,407,500	3,000,000	2,998,384	2,998,804	0	44	0	44	0	2,998,848	0	(591,348)	(591,348)	198,396	02/12/2028
74445P-AF-9	INDONESIA ASAHAN ALUMINI 5.450% 05/15/30	D	04/11/2022	Various		2,337,375	2,300,000	2,627,750	2,603,684	0	(9,167)	0	(9,167)	0	2,594,517	0	(257,142)	(257,142)	51,533	05/15/2030
74445P-AG-7	INDONESIA ASAHAN ALUMINI 5.800% 05/15/50	D	04/11/2022	CITIGROUP GLOBAL MKTS		956,250	1,000,000	1,147,500	1,145,649	0	(697)	0	(697)	0	1,144,952	0	(188,702)	(188,702)	23,844	05/15/2050
75405U-AA-4	RAS LAFFAN LNG III 5.838% 09/30/27	D	09/30/2022	Various		514,500	514,500	514,500	514,500	0	0	0	0	0	514,500	0	0	0	22,885	09/30/2027
75625Q-AB-5	RECKITT BENCKISER TSY 3.625% 09/21/23	D	10/17/2022	CITIGROUP GLOBAL MKTS		1,970,200	2,000,000	1,974,900	1,994,895	0	2,332	0	2,332	0	1,997,226	0	(27,026)	(27,026)	78,139	09/21/2023
75735G-AA-6	REDE D'OR FINANCE SARL 4.500% 01/22/30	D	06/09/2022	BARCLAYS		176,020	200,000	196,500	196,798	0	102	0	102	0	196,900	0	(20,880)	(20,880)	8,025	01/22/2030
77340G-AJ-0	ROCKT 2017-2A AR 5.099% 10/15/29	D	10/15/2022	Paydown		357,451	357,451	357,451	357,451	0	0	0	0	0	357,451	0	0	0	3,187	10/15/2029
780153-AU-6	ROYAL CARIBBEAN CRUISES 5.250% 11/15/22	D	09/25/2022	Call 100.2449		2,004,899	2,000,000	2,040,000	2,005,868	0	(5,145)	0	(5,145)	0	2,000,723	0	(723)	(723)	95,315	11/15/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date
81725W-AG-8	SENSATA TECHNOLOGIES BV 4.875% 10/15/23	D	09/28/2022	Call 101.0000		1,010,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	56,448	10/15/2023
826200-AD-9	SIEMENS FINANCING 6.125% 08/17/26	D	10/26/2022	RBC/DAIN		4,094,680	4,000,000	4,022,780	4,007,632	0	(1,356)	0	(1,356)	0	4,006,276	0	88,404	88,404	293,319	08/17/2026
82620K-AD-5	SIEMENS 2.900% 05/27/22	D	04/19/2022	MARKET AXESS		2,003,740	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	3,740	3,740	23,200	05/27/2022
82937J-AB-0	SINOPEC GRP OVERSEA 2012 3.900% 05/17/22	D	05/17/2022	Maturity		5,000,000	5,000,000	5,118,500	5,006,227	0	(6,227)	0	(6,227)	0	5,000,000	0	0	0	97,500	05/17/2022
856899-AB-5	STATE GRID OVERSEAS INV 3.125% 05/22/23	D	05/19/2022	MIZUHO SECURITIES USA INC		1,003,380	1,000,000	982,110	996,769	0	916	0	916	0	997,685	0	5,695	5,695	15,712	05/22/2023
857004-AC-9	STATE GRID OVERSEAS INV 4.125% 05/07/24	D	05/19/2022	MIZUHO SECURITIES USA INC		2,040,600	2,000,000	1,978,200	1,993,931	0	1,018	0	1,018	0	1,994,950	0	45,650	45,650	44,917	05/07/2024
85771P-AN-2	STATOIL 3.700% 03/01/24	D	08/16/2022	BANK of AMERICA SEC		1,003,160	1,000,000	999,270	999,776	0	79	0	79	0	999,855	0	3,305	3,305	54,164	03/01/2024
89378T-AC-7	TRANSNET SOC LTD 4.000% 07/26/22	D	07/26/2022	Various		5,000,000	5,000,000	4,794,000	4,982,561	0	17,439	0	17,439	0	5,000,000	0	0	0	200,000	07/26/2022
984245-AL-4	YPF SOCIEDAD ANONIMA 8.500% 07/28/25	D	06/23/2022	SEAPORT GROUP LLC		359,375	500,000	364,000	381,396	0	12,040	0	12,040	0	393,436	0	(34,061)	(34,061)	38,486	07/28/2025
G1257*-AE-1	BOREALIS FUNDING PP 4.460% 07/10/22	D	07/10/2022	Various		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	134,172	07/10/2022
G18468-AR-8	CAPITA HOLDINGS LTD PP 3.330% 01/22/22	C	01/22/2022	Maturity		2,228,613	2,228,613	2,228,613	2,228,613	0	0	0	0	0	2,228,613	0	0	0	37,106	01/22/2022
K21628-AA-4	DANISH CROWN PP 4.940% 06/13/22	D	06/13/2022	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	98,800	06/13/2022
N7660#-AM-9	SHV NEDERLAND BV PP 4.420% 03/28/22	D	03/28/2022	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	44,200	03/28/2022
Q1842#-AB-4	ARC INFRASTRUCTURE PTY LTD PP 4.030% 03/27/22	C	03/27/2022	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	20,262	03/27/2022
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
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
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						367,759,220	367,077,708	370,939,486	361,246,452	37	(421,742)	484	(422,189)	0	369,461,557	0	(2,660,269)	(2,660,269)	12,037,584	XXX
2509999997. Total - Bonds - Part 4						405,761,686	406,297,573	415,936,587	401,019,424	37	(1,184,315)	484	(1,184,762)	0	408,758,044	0	(3,954,290)	(3,954,290)	13,781,703	XXX
2509999998. Total - Bonds - Part 5						48,494,124	48,719,000	48,537,108	0	0	(76,587)	0	(76,587)	0	48,460,521	0	24,176	24,176	749,095	XXX
2509999999. Total - Bonds						454,255,810	455,016,573	464,473,695	401,019,424	37	(1,260,902)	484	(1,261,349)	0	457,218,565	0	(3,930,114)	(3,930,114)	14,530,798	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0		0	0	0	0	0	0	0	0	0	0	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
02079K-10-7	ALPHABET CLASS C		02/03/2022	VIRTU FINANCIAL	376.000	1,077,197		539,993	1,087,990	(547,997)	0	0	(547,997)	0	539,993	0	537,204	537,204	0	
G6610J-20-9	NOBLE HOLDINGS CORP COMMON	C	09/30/2022	Tax Free Exchange	761.000	13,013		13,013	18,880	(5,867)	0	0	(5,867)	0	13,013	0	0	0	0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,090,210	XXX	553,006	1,106,870	(553,864)	0	0	(553,864)	0	553,006	0	537,204	537,204	0	XXX
31337#-10-5	FHLB CINCINNATI		07/26/2022	VARIOUS	3,012.000	301,200		301,200	301,200	0	0	0	0	0	301,200	0	0	0	9,910	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						301,200	XXX	301,200	301,200	0	0	0	0	0	301,200	0	0	0	9,910	XXX
024526-77-4	American Beacon Small Cap Value R6		12/31/2022	VARIOUS	334.000	15,597		15,215	9,569	5,646	0	0	5,646	0	15,215	0	382	382	0	
025076-37-3	American Century Equity Income R6		12/31/2022	VARIOUS	15,920.000	165,518		155,473	157,128	(1,655)	0	0	(1,655)	0	155,473	0	10,045	10,045	0	
298706-82-1	American Funds EuroPacific Gr R6		12/31/2022	VARIOUS	2,178.000	134,199		119,838	140,950	(21,112)	0	0	(21,112)	0	119,838	0	14,362	14,362	0	
04314H-56-8	Artisan High Income Institutional		12/31/2022	VARIOUS	12,191.000	108,336		119,118	121,542	(2,424)	0	0	(2,424)	0	119,118	0	(10,782)	(10,782)	0	
057071-85-4	Baird Aggregate Bond Inst		12/31/2022	VARIOUS	1.000	129,900		126,199	0	126,199	0	0	126,199	0	126,199	0	3,701	3,701	0	
256201-10-4	Dodge & Cox Balanced Fund		12/31/2022	VARIOUS	245.000	61,180		56,753	26,762	29,991	0	0	29,991	0	56,753	0	4,427	4,427	0	
411512-52-8	Harbor Capital Appreciation Retirement		12/31/2022	VARIOUS	8,602.000	730,934		776,190	867,924	(91,734)	0	0	(91,734)	0	776,190	0	(45,256)	(45,256)	0	
4812C0-10-0	J P Morgan Core Bond R6		12/31/2022	VARIOUS	56,598.000	577,131		668,843	669,554	(710)	0	0	(710)	0	668,843	0	(91,712)	(91,712)	12,001	
683974-60-4	Oppenheimer Developing Markets I		12/31/2022	VARIOUS	2,389.000	102,880		124,515	112,266	12,249	0	0	12,249	0	124,515	0	(21,635)	(21,635)	0	
74254U-44-0	Principal Short-Term Income Inst		12/31/2022	VARIOUS	6,222.000	74,488		77,567	75,912	1,655	0	0	1,655	0	77,567	0	(3,080)	(3,080)	0	
872797-30-3	T. Rowe Price I 2015 I		12/31/2022	VARIOUS	3,054.000	43,793		38,210	43,129	(4,919)	0	0	(4,919)	0	38,210	0	5,584	5,584	0	
779562-20-6	T. Rowe Price New Horizons I		12/31/2022	VARIOUS	1,960.000	142,338		192,686	150,941	41,745	0	0	41,745	0	192,686	0	(50,348)	(50,348)	0	
872797-84-0	T. Rowe Price Retirement Balanced I		12/31/2022	VARIOUS	639.000	6,717		6,004	8,295	(2,291)	0	0	(2,291)	0	6,004	0	713	713	0	
872797-40-2	T. Rowe Price Retirement I 2020 I		12/31/2022	VARIOUS	784.000	17,625		15,119	11,642	3,477	0	0	3,477	0	15,119	0	2,506	2,506	0	
872797-50-1	T. Rowe Price Retirement I 2025 I		12/31/2022	VARIOUS	5,899.000	105,262		105,134	94,380	10,754	0	0	10,754	0	105,134	0	128	128	0	
872797-60-0	T. Rowe Price Retirement I 2030 I		12/31/2022	VARIOUS	1,599.000	27,478		32,752	26,759	5,993	0	0	5,993	0	32,752	0	(5,275)	(5,275)	0	
872797-70-9	T. Rowe Price Retirement I 2035 I		12/31/2022	VARIOUS	749.000	19,504		17,512	13,120	4,392	0	0	4,392	0	17,512	0	1,992	1,992	0	
872797-80-8	T. Rowe Price Retirement I 2040 I		12/31/2022	VARIOUS	5.000	75		69	98	(29)	0	0	(29)	0	69	0	6	6	0	
872797-88-1	T. Rowe Price Retirement I 2045 I		12/31/2022	VARIOUS	6.000	156		179	119	60	0	0	60	0	179	0	(22)	(22)	0	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
872797-87-3	T. Rowe Price Retirement I 2050 I		12/31/2022	VARIOUS	2.000	23		20	30	(9)	0	0	(9)	0	20	0	2	2	0	
872797-86-5	T. Rowe Price Retirement I 2055 I		12/31/2022	VARIOUS	1.000	6		5	7	(2)	0	0	(2)	0	5	0	0	0	0	
872797-85-7	T. Rowe Price Retirement I 2060 I		12/31/2022	VARIOUS	1.000	19		21	25	(4)	0	0	(4)	0	21	0	(2)	(2)	0	
89154X-52-6	Touchstone Mid Cap Growth Inst		12/31/2022	VARIOUS	9,929.000	364,069		330,941	402,612	(71,670)	0	0	(71,670)	0	330,941	0	33,127	33,127	0	
89155T-64-9	Touchstone Mid Cap Institutional		12/31/2022	VARIOUS	1,016.000	47,118		47,800	50,573	(2,774)	0	0	(2,774)	0	47,800	0	(682)	(682)	0	
922908-71-0	Vanguard 500 Index Fund - Admiral		12/31/2022	VARIOUS	1,089.000	454,796		311,124	478,761	(167,636)	0	0	(167,636)	0	311,124	0	143,671	143,671	0	
921943-80-9	Vanguard Developed Markets Index Admiral		12/31/2022	VARIOUS	619.000	12,038		11,685	10,170	1,515	0	0	1,515	0	11,685	0	353	353	0	
922908-64-5	Vanguard Mid Cap Index Fund - Admiral		12/31/2022	VARIOUS	741.000	211,935		165,023	233,909	(68,886)	0	0	(68,886)	0	165,023	0	46,912	46,912	0	
921908-87-7	Vanguard Real Estate Index Admiral		12/31/2022	VARIOUS	91.000	28,958		27,357	14,881	12,476	0	0	12,476	0	27,357	0	1,601	1,601	0	
922908-68-6	Vanguard Small Cap Index Fund - Admiral		12/31/2022	VARIOUS	1,071.000	115,636		95,389	116,049	(20,660)	0	0	(20,660)	0	95,389	0	20,247	20,247	0	
921937-60-3	Vanguard Total Bond Market Index Admiral		12/31/2022	VARIOUS	878.000	10,664		11,269	9,824	1,446	0	0	1,446	0	11,269	0	(605)	(605)	0	
92837F-44-1	Virtus Ceredex Mid-Cap Value Equity R6		12/31/2022	VARIOUS	272.000	2,938		2,946	3,663	(717)	0	0	(717)	0	2,946	0	(8)	(8)	0	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						3,711,311	XXX	3,650,956	3,850,594	(199,634)	0	0	(199,634)	0	3,650,956	0	60,352	60,352	12,001	XXX
5989999997. Total - Common Stocks - Part 4						5,102,721	XXX	4,505,162	5,258,664	(753,498)	0	0	(753,498)	0	4,505,162	0	597,556	597,556	21,911	XXX
5989999998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999999. Total - Common Stocks						5,102,721	XXX	4,505,162	5,258,664	(753,498)	0	0	(753,498)	0	4,505,162	0	597,556	597,556	21,911	XXX
5999999999. Total - Preferred and Common Stocks						5,102,721	XXX	4,505,162	5,258,664	(753,498)	0	0	(753,498)	0	4,505,162	0	597,556	597,556	21,911	XXX
6009999999 - Totals						459,358,531	XXX	468,978,857	406,278,088	(753,461)	(1,260,902)	484	(2,014,847)	0	461,723,727	0	(3,332,558)	(3,332,558)	14,552,709	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000-00-0	ROMANIA SOVEREIGN 4.375% 08/22/23	D	08/17/2022	TD SECURITIES	10/17/2022	MORGAN STANLEY FIXED INC	500,000	501,548	495,750	501,274	0	(274)	0	(274)	0	0	(5,524)	(5,524)	14,401	10,755
085209-AB-0	GOVT OF BERMUDA SOVEREIGN 4.138% 01/03/23	D	06/06/2022	OPPENHEIMER & CO	08/15/2022	Call 100.3412	2,500,000	2,518,750	2,508,530	2,512,576	0	(6,174)	0	(6,174)	0	0	(12,576)	(12,576)	72,324	44,541
617726-AM-6	KINGDOM OF MOROCCO SOVEREIGN 4.000% 12/15/50	D	04/20/2022	MORGAN STANLEY FIXED INC	06/01/2022	MORGAN STANLEY FIXED INC	800,000	576,000	556,000	576,371	0	371	0	371	0	0	(20,371)	(20,371)	14,933	11,289
760942-BE-1	REPUBLICA ORIENT URUGUAY SOVEREIGN 5.750% 10/28/34	D	10/20/2022	HONG KONG SHANGHAI BK	11/30/2022	JEFFERIES & CO	550,000	541,877	599,775	541,886	0	9	0	9	0	0	57,889	57,889	2,987	0
0309999999. Subtotal - Bonds - All Other Governments							4,350,000	4,138,175	4,160,055	4,132,107	0	(6,068)	0	(6,068)	0	0	19,418	19,418	104,645	66,585
62630W-FM-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 2.180% 02/01/31		03/08/2022	BARCLAYS	07/21/2022	Redemption 100.0000	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	3,134	101
95345P-AB-4	W JEFFERSON AL INDL DEV BRD SO POLLUTION 0.880% 12/01/38		03/29/2022	GOLDMAN SACHS	06/21/2022	GOLDMAN SACHS	2,700,000	2,700,000	2,700,000	2,700,000	0	0	0	0	0	0	0	0	4,007	591
0909999999. Subtotal - Bonds - U.S. Special Revenues							3,700,000	3,700,000	3,700,000	3,700,000	0	0	0	0	0	0	0	0	7,141	692
126650-CQ-1	CVS CORP 4.750% 12/01/22		02/22/2022	BANK of AMERICA SEC	09/01/2022	Call 100.0000	255,000	259,320	255,000	255,000	0	(4,320)	0	(4,320)	0	0	0	0	9,084	2,793
172967-LG-4	CITIGROUP 2.750% 04/25/22		03/30/2022	TD SECURITIES	04/25/2022	Maturity	1,680,000	1,681,378	1,680,000	1,680,000	0	(1,378)	0	(1,378)	0	0	0	0	23,100	20,020
20826F-AW-6	CONOCOPHIL CO 3.758% 03/15/42		03/11/2022	Taxable Exchange	10/03/2022	Tax Free Exchange	3,000,000	2,964,510	2,965,146	2,965,146	0	636	0	636	0	0	0	0	63,573	0
22532X-SA-7	CREDIT AGRICOLE CIB NY 4.200% 11/21/22		05/17/2022	CREDIT AGRICOLE SECURITIES	11/21/2022	Maturity	2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	0	0	0	33,194	0
256677-AC-9	DOLLAR GENERAL CORP 3.250% 04/15/23		05/10/2022	BANK of AMERICA SEC	10/06/2022	Call 100.0000	3,400,000	3,411,560	3,400,000	3,400,000	0	(11,560)	0	(11,560)	0	0	0	0	52,488	8,288
26441C-AW-5	DUKE ENERGY 2.400% 08/15/22		04/07/2022	TD SECURITIES	08/15/2022	Maturity	2,400,000	2,405,232	2,400,000	2,400,000	0	(5,232)	0	(5,232)	0	0	0	0	28,800	8,960
30161N-AW-1	EXELON CORP 3.497% 06/01/22		01/07/2022	RBC/DAIN	05/02/2022	Call 100.0000	1,500,000	1,513,215	1,500,000	1,500,000	0	(13,215)	0	(13,215)	0	0	0	0	21,856	5,828
340711-AV-2	FLORIDA GAS TRANSMISSION 3.875% 07/15/22		02/22/2022	TD SECURITIES	07/15/2022	Maturity	340,000	341,411	340,000	340,000	0	(1,411)	0	(1,411)	0	0	0	0	6,588	1,427
64186A-AA-7	NEW ALLEGRO I LLC 0.000% 07/01/62		07/28/2022	STERN	12/07/2022	Call 100.0000	1,900,000	1,900,000	1,900,000	1,900,000	0	0	0	0	0	0	0	0	20,753	0
647540-AA-1	NEW MILLSTONE LLC 4.300% 01/01/62		08/09/2022	STERN	08/31/2022	Call 100.0000	1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	0	0	0	3,053	921
743263-AS-4	PROGRESS ENERGY INC 3.150% 04/01/22		02/24/2022	GOLDMAN SACHS	04/01/2022	Maturity	520,000	521,076	520,000	520,000	0	(1,076)	0	(1,076)	0	0	0	0	8,190	6,689
785592-AD-8	SABINE PASS LIQUEFACTION 5.625% 04/15/23		10/31/2022	Various	12/30/2022	Call 100.0428	2,100,000	2,117,329	2,100,898	2,103,175	0	(14,154)	0	(14,154)	0	0	(3,175)	(3,175)	39,336	11,594
89214P-BD-0	TOWNEBANK/PORTSMOUTH VA 4.500% 07/30/27		06/07/2022	STIFEL NICHOLAS	08/01/2022	Call 100.0000	2,000,000	1,990,000	2,000,000	1,990,349	0	349	0	349	0	0	9,651	9,651	45,000	32,250
918204-AZ-1	VF CORP 2.050% 04/23/22		03/04/2022	GOLDMAN SACHS	04/23/2022	Maturity	1,300,000	1,301,716	1,300,000	1,300,000	0	(1,716)	0	(1,716)	0	0	0	0	13,325	9,994
969457-BU-3	WILLIAMS COS INC 3.700% 01/15/23		07/15/2022	CITIGROUP GLOBAL MKTS	10/17/2022	Call 100.0000	3,082,000	3,085,329	3,082,000	3,082,000	0	(3,329)	0	(3,329)	0	0	0	0	28,509	1,267
98978V-AB-9	ZOETIS INC 3.250% 02/01/23		02/28/2022	BANK of AMERICA SEC	04/12/2022	GOLDMAN SACHS	1,000,000	1,010,250	1,006,350	1,008,537	0	(1,713)	0	(1,713)	0	0	(2,187)	(2,187)	6,410	2,799
136385-AW-1	CANADIAN NATL RESOURCES 2.950% 01/15/23	A	05/25/2022	TD SECURITIES	12/30/2022	Call 100.0000	3,177,000	3,182,147	3,177,000	3,177,000	0	(5,147)	0	(5,147)	0	0	0	0	89,816	34,365
000000-00-0	SECOND PKSTAN SUKUK 5.625% 12/05/22	D	07/15/2022	SEAPORT GROUP LLC	12/05/2022	Maturity	200,000	182,000	200,000	200,000	0	18,000	0	18,000	0	0	0	0	5,625	1,375
404280-AN-9	HSBC HOLDINGS PLC-SPONS 4.000% 03/30/22	D	02/14/2022	TD SECURITIES	03/30/2022	Maturity	3,000,000	3,012,360	3,000,000	3,000,000	0	(12,360)	0	(12,360)	0	0	0	0	60,000	45,333
55285G-AB-0	MDGH GMTN RSC LTD 5.500% 04/28/33	D	10/18/2022	HONG KONG SHANGHAI BK	10/19/2022	Various	550,000	542,207	542,675	542,207	0	0	0	0	0	0	469	469	0	0
606822-AP-9	MITSUBISHI UFJ FINL-SPON ADR 2.665% 07/25/22	D	05/16/2022	TD SECURITIES	07/25/2022	Maturity	2,300,000	2,304,899	2,300,000	2,300,000	0	(4,899)	0	(4,899)	0	0	0	0	30,648	19,240
60920L-AE-4	MONDELEZ INTL HLDINGS NE 2.125% 09/19/22	D	03/11/2022	GOLDMAN SACHS	09/19/2022	Maturity	925,000	927,294	925,000	925,000	0	(2,294)	0	(2,294)	0	0	0	0	19,656	9,610
80414L-2A-2	SAUDI ARABIAN OIL CO 2.750% 04/16/22	D	02/15/2022	TD SECURITIES	04/16/2022	Maturity	540,000	541,620	540,000	540,000	0	(1,620)	0	(1,620)	0	0	0	0	7,425	4,991
86562M-AQ-3	SUMITOMO MITSUI FINL GRP 2.784% 07/12/22	D	04/27/2022	TD SECURITIES	07/12/2022	Maturity	1,500,000	1,504,080	1,500,000	1,500,000	0	(4,080)	0	(4,080)	0	0	0	0	20,880	12,760
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							40,669,000	40,698,933	40,634,069	40,628,414	0	(70,519)	0	(70,519)	0	0	4,758	4,758	637,309	240,504
2509999998. Total - Bonds							48,719,000	48,537,108	48,494,124	48,460,521	0	(76,587)	0	(76,587)	0	0	24,176	24,176	749,095	307,781
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5989999998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5999999999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
6009999999 - Totals								48,537,108	48,494,124	48,460,521	0	(76,587)	0	(76,587)	0	0	24,176	24,176	749,095	307,781

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0109999999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0309999999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
NATIONAL BANK OF CANADA CP			07/12/2022	GOLDMAN SACHS	01/13/2023	2,250,000	0	0	0	0	2,250,000	2,250,000	4,988	0	4.810	2.059	MON	39,674	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,250,000	0	0	0	0	2,250,000	2,250,000	4,988	0	XXX	XXX	XXX	39,674	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						2,250,000	0	0	0	0	2,250,000	2,250,000	4,988	0	XXX	XXX	XXX	39,674	0
1309999999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2419999999. Total - Issuer Obligations						2,250,000	0	0	0	0	2,250,000	2,250,000	4,988	0	XXX	XXX	XXX	39,674	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2459999999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2509999999. Total Bonds						2,250,000	0	0	0	0	2,250,000	2,250,000	4,988	0	XXX	XXX	XXX	39,674	0
7109999999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
7709999999 - Totals						2,250,000	0	0	0	0	XXX	2,250,000	4,988	0	XXX	XXX	XXX	39,674	0

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A — 1A ...$ 0 — 1B ..$ 0 — 1C ..$ 0 — 1D ..$ 2,250,000 — 1E ..$ 0 — 1F ..$ 0 — 1G ..$ 0

1B — 2A ...$ 0 — 2B ..$ 0 — 2C ..$ 0

1C — 3A ...$ 0 — 3B ..$ 0 — 3C ..$ 0

1D — 4A ...$ 0 — 4B ..$ 0 — 4C ..$ 0

1E — 5A ...$ 0 — 5B ..$ 0 — 5C ..$ 0

1F — 6 .....$ 0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-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
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	01/24/2020	01/27/2023	5,075		200.2	47,244			457		457	(33,393)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	02/13/2020	02/14/2023	1,450		202.13	13,654			145		145	(8,349)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	02/26/2020	02/27/2023	4,569		194.79	41,741			8,041		8,041	(38,517)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	03/12/2020	03/14/2023	2,526		190.05	23,088			11,946		11,946	(22,731)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	03/26/2020	03/27/2023	1,513		193.61	14,093			4,101		4,101	(12,894)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	04/13/2020	04/14/2023	3,792		192.49	35,113			13,766		13,766	(31,515)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	04/14/2020	01/13/2023	10,809		201.22	89,634						(64,962)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	04/24/2020	04/27/2023	3,028		192.51	28,101			11,417		11,417	(24,984)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	05/13/2020	05/12/2023	2,019		192.69	18,789			7,732		7,732	(16,514)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	05/26/2020	05/25/2023	1,365		192.66	12,703			5,419		5,419	(11,126)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	06/11/2020	06/14/2023	2,825		192.58	26,275			11,864		11,864	(22,937)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	06/26/2020	06/27/2023	1,612		192.87	15,021			6,708		6,708	(12,980)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	07/13/2020	07/14/2023	3,917		193.79	36,660			15,314		15,314	(29,845)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	07/24/2020	07/27/2023	1,719		194.32	16,132			6,480		6,480	(12,908)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	08/13/2020	08/14/2023	1,542		194.51	14,490			5,907		5,907	(11,490)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	08/26/2020	08/25/2023	493		194.60	4,637			1,914		1,914	(3,656)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	08/26/2020	08/25/2023	498		194.6	4,443			1,934		1,934	(3,694)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	09/11/2020	09/14/2023	1,387		194.63	12,366			5,577		5,577	(10,252)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	09/11/2020	09/14/2023	2,435		194.63	22,894			9,790		9,790	(17,998)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	09/24/2020	09/27/2023	2,798		193.38	26,130			13,121		13,121	(21,290)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	09/24/2020	09/27/2023	2,472		193.38	21,892			11,593		11,593	(18,811)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	09/25/2020	08/14/2023	2,010		194.51	17,734			7,699		7,699	(14,976)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	10/13/2020	10/13/2023	2,805		195.01	26,365			11,500		11,500	(19,971)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	10/13/2020	10/13/2023	1,200		195.01	10,694			4,920		4,920	(8,544)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	10/26/2020	10/27/2023	2,153		193.65	19,057			10,379		10,379	(15,827)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	10/26/2020	10/27/2023	491		193.65	4,579			2,365		2,365	(3,606)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	11/12/2020	11/14/2023	200		194.75	1,782			889		889	(1,430)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	11/13/2020	11/14/2023	2,270		194.75	21,304			10,077		10,077	(16,205)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	11/25/2020	11/27/2023	6,759		196.34	60,644			26,089		26,089	(46,229)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	11/25/2020	11/27/2023	2,903		196.34	27,474			11,206		11,206	(19,857)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	12/11/2020	12/14/2023	264		196.85	2,376			996		996	(1,780)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	12/14/2020	12/14/2023	2,184		196.85	20,726			8,235		8,235	(14,723)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	12/22/2020	12/27/2023	1,687		196.21	15,954			6,917		6,917	(11,573)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	01/13/2021	01/12/2024	337		198.82	3,055			1,149		1,149	(2,046)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	01/13/2021	01/13/2023	1,640		198.82	12,844			49		49	(11,920)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	01/13/2021	01/12/2024	1,735		198.82	16,595			5,917		5,917	(10,533)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	01/26/2021	01/26/2024	424		198.28	3,839			1,546		1,546	(2,631)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	01/26/2021	01/26/2024	1,089		198.28	10,411			3,976		3,976	(6,765)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	01/27/2021	01/27/2023	812		198.28	6,343			203		203	(6,074)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	02/11/2021	02/14/2024	892		200.65	8,162			2,641		2,641	(5,156)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	02/11/2021	02/14/2023	1,291		200.65	10,205			245		245	(8,274)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	02/11/2021	02/14/2024	1,296		200.65	12,506			3,836		3,836	(7,490)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	02/25/2021	02/27/2024	610		198.31	5,796			2,300		2,300	(3,820)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	02/25/2021	02/27/2023	1,760		198.31	13,751			1,162		1,162	(12,917)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	02/25/2021	02/27/2024	797		198.31	7,173			3,004		3,004	(4,988)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	03/11/2021	03/14/2024	1,189		201.86	10,896			3,258		3,258	(6,634)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	03/12/2021	03/14/2023	5,984		201.86	47,595			1,795		1,795	(35,547)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	03/12/2021	03/14/2024	3,879		201.86	37,506			10,628		10,628	(21,644)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	03/25/2021	03/27/2023	1,785		201.10	14,145			857		857	(11,157)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	03/25/2021	03/27/2024	274		201.10	2,640			821		821	(1,575)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	03/25/2021	03/27/2024	254		201.10	2,321			761		761	(1,461)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	04/13/2021	04/12/2024	2,146		201.74	20,741			6,439		6,439	(11,719)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	04/13/2021	04/14/2023	1,913		201.74	15,208			1,071		1,071	(11,193)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	04/26/2021	04/27/2023	308		201.28	2,443			225		225	(1,851)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	04/26/2021	04/26/2024	989		201.28	9,035			3,144		3,144	(5,517)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	04/26/2021	04/26/2024	1,813		201.28	17,484			5,767		5,767	(10,119)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	05/13/2021	05/12/2023	2,929		201.77	23,226			2,226		2,226	(17,164)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	05/13/2021	05/14/2024	2,785		201.77	26,976			8,662		8,662	(15,347)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	05/14/2021	05/14/2024	6,686		201.77	61,380			20,793		20,793	(36,839)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	05/26/2021	05/23/2024	1,620		202.44	14,891			4,796		4,796	(8,749)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	05/26/2021	05/25/2023	1,082		202.44	8,607			811		811	(6,123)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	05/26/2021	05/23/2024	1,699		202.44	16,478			5,030		5,030	(9,176)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	06/11/2021	06/14/2023	936		203.97	7,525			618		618	(4,879)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	06/11/2021	06/14/2024	5,481		203.97	53,664			14,470		14,470	(28,283)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	06/11/2021	06/14/2024	1,265		203.97	11,739			3,339		3,339	(6,527)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	06/24/2021	06/27/2024	1,129		203.72	10,419			3,105		3,105	(5,905)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	06/24/2021	06/27/2023	795		203.72	6,383			612		612	(4,223)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	06/24/2021	06/27/2024	1,183		203.72	11,520			3,253		3,253	(6,187)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	07/13/2021	07/12/2024	2,143		203.88	19,752			6,130		6,130	(10,824)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	07/13/2021	07/14/2023	1,707		203.88	13,676			1,468		1,468	(8,790)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	07/13/2021	07/12/2024	1,476		203.88	14,358			4,222		4,222	(7,456)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	07/26/2021	07/27/2023	771		203.7	6,186			748		748	(4,023)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	07/26/2021	07/26/2024	722		203.70	6,674			2,129		2,129	(3,688)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	07/27/2021	07/26/2024	4,261		203.7	41,577			12,570		12,570	(21,775)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	08/12/2021	08/14/2024	491		203.62	4,530			1,493		1,493	(2,534)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	08/12/2021	08/14/2024	2,475		203.62	24,091			7,525		7,525	(12,772)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	08/12/2021	08/14/2023	359		203.62	2,876			391		391	(1,886)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	08/26/2021	08/27/2024	2,859		203.6	27,820			8,833		8,833	(14,807)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	08/26/2021	08/25/2023	481		203.6	3,851			554		554	(2,546)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	08/26/2021	08/27/2024	702		203.6	6,478			2,170		2,170	(3,638)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	09/13/2021	09/14/2023	4,781		202.69	38,082			6,932		6,932	(26,485)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	09/13/2021	09/13/2024	6,192		202.69	56,852			20,928		20,928	(33,373)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	09/14/2021	09/13/2024	6,784		202.69	65,725			22,929		22,929	(36,564)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	09/24/2021	09/27/2023	668		202.14	5,306			1,095		1,095	(3,800)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	09/24/2021	09/27/2024	970		202.14	9,349			3,471		3,471	(5,343)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	. 09/24/2021	. 09/27/2024	717		202.14	6,554			2,568		2,568	(3,952)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	. 10/13/2021	. 10/11/2024	2,908		201.53	27,894			11,369		11,369	(15,935)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	. 10/14/2021	. 10/13/2023	844		201.53	6,703			1,611		1,611	(4,817)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	. 10/14/2021	. 10/11/2024	1,370		201.53	12,448			5,355		5,355	(7,505)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	. 10/26/2021	. 10/27/2023	104		202.73	821			178		178	(563)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	. 10/27/2021	. 10/25/2024	434		202.73	3,934			1,567		1,567	(2,292)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	. 10/27/2021	. 10/25/2024	4,819		202.73	46,114			17,397		17,397	(25,445)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	. 11/10/2021	. 11/14/2024	6,056		203.45	58,274			21,013		21,013	(31,489)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	. 11/10/2021	. 11/14/2024	138		203.45	1,254			478		478	(716)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	. 11/10/2021	. 11/14/2023	909		203.45	7,234			1,509		1,509	(4,801)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	. 11/22/2021	. 11/27/2024	113		202.87	1,028			416		416	(603)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	. 11/22/2021	. 11/27/2024	158		202.87	1,510			579		579	(839)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	. 11/22/2021	. 11/27/2023	532		202.87	4,223			990		990	(2,891)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	. 12/13/2021	. 12/13/2024	7,639		200.43	72,110			33,992		33,992	(43,998)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	. 12/13/2021	. 12/13/2024	244		200.43	2,185			1,088		1,088	(1,408)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	. 12/13/2021	. 12/14/2023	1,128		200.43	8,814			2,909		2,909	(6,754)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	. 12/22/2021	. 12/27/2023	1,463		202.28	11,544			3,161		3,161	(8,180)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	. 12/22/2021	. 12/27/2024	158		202.28	1,427			622		622	(865)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	. 12/22/2021	. 12/27/2024	3,253		202.28	30,992			12,783		12,783	(17,793)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	. 01/13/2022	. 01/14/2025	608		200.63		5,392		2,791		2,791	(2,601)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	. 01/13/2022	. 01/12/2024	2,467		200.63	19,157			6,982		6,982	(12,174)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	. 01/13/2022	. 01/13/2023	4,466		200.63	24,909						(24,909)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	. 01/13/2022	. 01/14/2025	7,571		200.63	70,937			34,752		34,752	(36,186)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	. 01/26/2022	. 01/27/2025	97		196.80	834			578		578	(256)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	. 01/26/2022	. 01/27/2025	2,556		196.8	23,339			15,310		15,310	(8,029)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	. 01/26/2022	. 01/27/2023	1,326		196.80	7,256			690		690	(6,566)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	. 01/26/2022	. 01/26/2024	274		196.80	2,084			1,152		1,152	(932)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	. 02/11/2022	. 02/14/2023	2,911		199.94	16,121			757		757	(15,365)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	. 02/11/2022	. 02/14/2024	845		199.94	6,490			2,688		2,688	(3,802)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	02/11/2022	02/14/2025	4,236		199.94		39,216		20,800		20,800	(18,416)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	02/11/2022	02/14/2025	1,731		199.94		15,086		8,497		8,497	(6,589)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	02/24/2022	02/27/2025	491		199.62		4,518		2,484		2,484	(2,034)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	02/24/2022	02/27/2024	526		199.62		4,022		1,752		1,752	(2,270)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	02/24/2022	02/27/2025	1,052		199.62		9,156		5,323		5,323	(3,833)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	02/24/2022	02/27/2023	2,004		199.62		11,080		862		862	(10,218)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	03/11/2022	03/14/2025	7,633		202.66		71,007		34,427		34,427	(36,580)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	03/11/2022	03/14/2024	3,296		202.66		25,584		9,361		9,361	(16,223)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	03/11/2022	03/14/2025	903		202.66		7,942		4,072		4,072	(3,870)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	03/11/2022	03/14/2023	3,306		202.66		18,559		1,091		1,091	(17,468)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	03/24/2022	03/27/2025	284		204.38		2,482		1,053		1,053	(1,430)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	03/24/2022	03/27/2024	108		204.38		834		233		233	(601)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	03/24/2022	03/27/2023	4,751		204.38		26,800		808		808	(25,992)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	03/24/2022	03/27/2025	2,598		204.38		24,054		9,639		9,639	(14,415)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	04/12/2022	04/14/2025	11,846		202.68		107,325		51,057		51,057	(56,267)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	04/12/2022	04/14/2023	3,128		202.68		17,435		1,376		1,376	(16,059)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	04/13/2022	04/12/2024	992		202.68		7,558		2,717		2,717	(4,840)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	04/26/2022	04/26/2024	2,052		201.23		15,488		6,568		6,568	(8,920)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	04/26/2022	04/25/2025	2,226		201.23		19,981		10,642		10,642	(9,339)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	04/26/2022	04/27/2023	2,013		201.23		11,097		1,489		1,489	(9,608)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	05/12/2022	05/14/2024	457		201.34		3,450		1,476		1,476	(1,974)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	05/12/2022	05/14/2025	5,622		201.34		50,600		26,987		26,987	(23,613)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	05/12/2022	05/12/2023	4,703		201.34		25,853		3,951		3,951	(21,902)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	05/12/2022	05/14/2025	129		201.34		1,097		620		620	(477)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	05/25/2022	05/23/2024	1,228		201.93		9,300		3,807		3,807	(5,493)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	05/25/2022	05/25/2023	2,838		201.93		15,643		2,355		2,355	(13,288)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	05/25/2022	05/27/2025	1,783		201.93		16,164		8,290		8,290	(7,874)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	06/13/2022	06/13/2025	9,414		202.25		83,205		43,305		43,305	(39,900)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs ..... W22LRO\IP2IHZNBB6K528	06/13/2022	06/14/2023	3,812		202.25		20,894		3,507		3,507	(17,387)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	06/13/2022	06/14/2024	4,583		202.25		34,206		14,163		14,163	(20,043)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	06/13/2022	06/13/2025	445		202.25		3,708		2,047		2,047	(1,661)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	06/27/2022	06/27/2024	6,163		201.37		46,165		20,830		20,830	(25,335)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	06/27/2022	06/27/2025	1,932		201.37		16,221		9,485		9,485	(6,736)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	06/27/2022	06/27/2023	2,518		201.37		13,790		2,946		2,946	(10,845)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	06/27/2022	06/27/2025	318		201.37		2,829		1,561		1,561	(1,268)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	07/14/2022	07/14/2025	10,323		199.16		91,081		59,359		59,359	(31,721)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	07/14/2022	07/12/2024	2,169		199.16		16,027		9,219		9,219	(6,808)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	07/14/2022	07/14/2023	3,414		199.16		18,360		6,385		6,385	(11,975)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	07/14/2022	07/14/2025	668		199.16		5,559		3,840		3,840	(1,720)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	07/26/2022	07/25/2025	4,765		199.98		42,313		26,210		26,210	(16,103)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	07/26/2022	07/26/2024	265		199.98		1,972		1,068		1,068	(904)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	07/26/2022	07/25/2025	1,435		199.98		12,025		7,893		7,893	(4,132)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	07/26/2022	07/27/2023	1,575		199.98		8,537		2,757		2,757	(5,780)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	08/11/2022	08/14/2023	2,997		198.86		16,152		6,594		6,594	(9,558)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	08/11/2022	08/14/2025	11,138		198.86		97,903		66,163		66,163	(31,740)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	08/12/2022	08/14/2024	2,157		198.86		15,916		9,643		9,643	(6,273)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	08/12/2022	08/14/2025	377		198.86		3,128		2,240		2,240	(887)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	08/25/2022	08/27/2025	615		198.38		5,356		3,776		3,776	(1,580)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	08/25/2022	08/27/2024	479		198.38		3,506		2,241		2,241	(1,264)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	08/25/2022	08/27/2025	257		198.38		2,111		1,578		1,578	(533)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	08/25/2022	08/25/2023	3,176		198.38		16,947		7,717		7,717	(9,230)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	09/13/2022	09/12/2025	9,306		197.29		79,499		61,141		61,141	(18,358)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	09/14/2022	09/14/2023	3,117		197.29		16,482		9,196		9,196	(7,286)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	09/14/2022	09/13/2024	2,783		197.29		20,093		14,303		14,303	(5,790)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	09/26/2022	09/26/2025	118		195.08		980		881		881	(99)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	09/27/2022	09/26/2025	2,097		195.08		16,401		15,661		15,661	(739)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	09/27/2022	09/27/2023	2,871		195.08		14,952		11,224		11,224	(3,728)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO||P2IHZNBB6K528	09/27/2022	09/27/2024	1,117		195.08		7,892		6,772		6,772	(1,120)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	10/13/2022	10/14/2025	13,237		195.51		109,990		98,352		98,352	(11,638)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	10/13/2022	10/11/2024	1,765		195.51		12,420		10,694		10,694	(1,726)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	10/13/2022	10/13/2023	5,631		195.51		29,287		21,906		21,906	(7,380)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	10/13/2022	10/14/2025	849		195.51		6,640		6,309		6,309	(331)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	10/26/2022	10/25/2024	633		195.86		4,476		3,773		3,773	(703)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	10/26/2022	10/27/2025	1,675		195.86		13,973		12,259		12,259	(1,714)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	10/26/2022	10/27/2023	480		195.86		2,510		1,848		1,848	(662)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	10/26/2022	10/27/2025	2,471		195.86		19,408		18,089		18,089	(1,320)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	11/10/2022	11/14/2025	281		195.97		2,217		2,052		2,052	(165)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	11/10/2022	11/14/2023	3,638		195.97		19,108		14,262		14,262	(4,846)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	11/10/2022	11/14/2025	4,429		195.97		37,150		32,378		32,378	(4,773)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	11/10/2022	11/14/2024	1,286		195.97		9,122		7,690		7,690	(1,433)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	11/21/2022	11/26/2025	158		196.17		1,246		1,147		1,147	(99)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	11/21/2022	11/27/2024	632		196.17		4,489		3,748		3,748	(740)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	11/21/2022	11/27/2023	2,564		196.17		13,480		10,077		10,077	(3,403)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	11/21/2022	11/26/2025	6,586		196.17		55,168		47,815		47,815	(7,353)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	12/13/2022	12/12/2025	3,187		195.82		26,894		23,676		23,676	(3,218)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	12/13/2022	12/14/2023	3,478		195.82		18,115		14,502		14,502	(3,613)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	12/13/2022	12/12/2025	889		195.82		7,064		6,602		6,602	(462)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	12/13/2022	12/13/2024	1,037		195.82		7,369		6,344		6,344	(1,024)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	12/23/2022	12/23/2025	382		193.97		2,997		3,132		3,132	135						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	12/27/2022	12/27/2023	1,583		193.97		8,197		7,993		7,993	(204)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	12/27/2022	12/27/2024	1,258		193.97		8,857		8,717		8,717	(140)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	12/27/2022	12/23/2025	3,310		193.97		27,606		27,173		27,173	(433)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2022	01/13/2023	128		4,779.42		18,990					(18,990)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2022	01/13/2023	506		4,709.48		173,055					(173,055)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2022	01/13/2023	325		4,662.85		69,602					(69,602)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2022	01/13/2023	336		4,662.85		125,895					(125,895)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2022	01/13/2023	111		4,662.85		25,021					(25,021)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2022	01/13/2023	10,142		4,662.85		3,796,858					(3,796,858)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2022	01/13/2023	48		5,362.28		3,426					(3,426)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2022	01/13/2023	2,484		5,269.02		231,462					(231,462)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	120		4,326.51		29,469					(29,469)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	390		4,326.51		153,530		195		195	(153,335)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	207		4,401.67		49,450					(49,450)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	483		4,401.67		187,974		815		815	(187,159)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	29		5,141.73		2,414					(2,414)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	313		4,471.07		71,402					(71,402)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	6,559		4,471.07		2,516,025		7,001		7,001	(2,509,024)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	1,770		5,052.31		191,497		5		5	(191,492)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	414		4,515.78		147,951		322		322	(147,629)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	120		4,582.85		19,902					(19,902)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/25/2022	02/27/2023	499		4,384.65		189,832		2,055		2,055	(187,777)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/25/2022	02/27/2023	123		4,384.65		28,565					(28,565)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	283		4,173.11		116,721		5,148		5,148	(111,573)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	100		4,173.11		27,067		1		1	(27,066)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	03/15/2022	03/15/2023	1,721		4,987.07		159,918		142		142	(159,776)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	03/15/2022	03/15/2023	116		4,369.01		23,270					(23,270)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	03/15/2022	03/15/2023	302		4,262.45		79,328					(79,328)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	03/15/2022	03/15/2023	4,362		4,305.07		1,691,899		61,257		61,257	(1,630,642)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	03/15/2022	03/15/2023	7,833		4,262.45		3,238,481		145,787		145,787	(3,092,693)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/25/2022	03/27/2023	76		4,543.06		18,089					(18,089)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/25/2022	03/27/2023	226		4,543.06		88,816		993		993	(87,824)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	451		4,436.52		170,271		6,717		6,717	(163,554)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	453		4,392.59		182,498		5,847		5,847	(176,651)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	1,466		5,139.33		113,351		256		256	(113,095)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	259		4,392.59		60,086					(60,086)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	249		4,392.59		58,188					(58,188)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	104		4,502.40		17,899					(17,899)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	7,651		4,392.59		3,085,297		145,637		145,637	(2,939,660)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2022	04/27/2023	403		4,183.96		166,516		25,579		25,579	(140,937)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2022	04/27/2023	60		4,183.96		15,015		18		18	(14,997)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	337		4,023.89		86,648		3,235		3,235	(83,413)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/15/2023	309		4,023.89		78,383		885		885	(77,498)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/15/2023	126		4,124.49		25,287		25		25	(25,262)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/15/2023	1,997		4,707.95		218,530		11,839		11,839	(206,691)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/15/2023	813		4,064.13		313,862		98,136		98,136	(215,725)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	489		4,023.89		201,326		66,245		66,245	(135,082)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/15/2023	9,837		4,023.89		4,025,744		1,359,298		1,359,298	(2,666,446)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/27/2022	05/26/2023	217		4,158.24		88,388		29,302		29,302	(59,086)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/27/2022	05/26/2023	101		4,158.24		24,931		635		635	(24,296)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	338		3,735.48		87,216		60,878		60,878	(26,338)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	876		3,735.48		367,773		288,388		288,388	(79,385)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	1,819		4,434.29		215,820		66,040		66,040	(149,780)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	8,961		3,789.99		3,600,131		2,641,460		2,641,460	(958,671)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	788		3,827.89		299,706		213,528		213,528	(86,178)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	332		3,789.99		81,009		22,864		22,864	(58,145)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	134		3,884.74		26,091		4,019		4,019	(22,072)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2023	65		3,900.11		15,739		4,399		4,399	(11,340)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2023	389		3,900.11		155,977		92,835		92,835	(63,142)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	168		3,790.38		41,532		26,841		26,841	(14,692)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	420		3,790.38		170,662		134,159		134,159	(36,504)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/14/2023	97		3,959.74		18,173		2,293		2,293	(15,880)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/14/2023	2,906		4,519.90		331,211		100,118		100,118	(231,093)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/14/2023	222		3,863.16		53,233		12,458		12,458	(40,775)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/14/2023	392		3,901.79		148,777		98,748		98,748	(50,029)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/19/2022	07/14/2023	10,525		3,863.16		4,532,980		2,886,800		2,886,800	(1,646,179)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	60		4,023.61		14,653		1,929		1,929	(12,724)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	271		4,023.61		111,602		54,028		54,028	(57,575)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	558		4,280.15		237,745		59,567		59,567	(178,178)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	180		4,280.15		44,255		627		627	(43,629)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	08/15/2022	08/15/2023	309		4,297.14		74,976		326		326	(74,649)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	08/15/2022	08/15/2023	1,020		4,340.11		404,689		90,945		90,945	(313,744)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	08/15/2022	08/15/2023	164		4,404.57		30,080		44		44	(30,036)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	08/15/2022	08/15/2023	7,575		4,297.14		3,199,950		772,727		772,727	(2,427,223)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	08/15/2022	08/15/2023	1,629		5,027.65		166,574		13,649		13,649	(152,924)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023	106		4,057.66		26,355		3,816		3,816	(22,540)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023	377		4,057.66		158,726		77,133		77,133	(81,592)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	185		3,946.01		47,954		16,767		16,767	(31,187)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	757		3,946.01		328,460		208,542		208,542	(119,918)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	266		3,901.35		68,346		14,448		14,448	(53,899)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	2,192		4,564.58		291,678		114,242		114,242	(177,436)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	1,758		3,940.36		718,200		491,165		491,165	(227,035)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	178		3,998.88		36,393		4,575		4,575	(31,818)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	8,394		3,901.35		3,618,742		2,525,618		2,525,618	(1,093,124)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2023	97		3,647.29		25,534		28,256		28,256	2,722						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2023	486		3,647.29		209,215		228,136		228,136	18,921						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	9,077		3,583.07		3,901,930		4,741,559		4,741,559	839,629						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	1,542		3,618.90		631,973		768,594		768,594	136,622						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	155		3,672.65		33,508		18,627		18,627	(14,881)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	2,551		4,192.19		406,447		453,305		453,305	46,858						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	273		3,583.07		71,626		50,245		50,245	(21,381)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	212		3,583.07		55,410		77,904		77,904	22,494						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	569		3,583.07		244,749		297,411		297,411	52,663						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	73		3,807.30		29,207		15,481		15,481	(13,726)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	376		3,807.30		169,372		145,776		145,776	(23,596)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	294		3,957.25		74,754		42,096		42,096	(32,658)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	576		3,957.25		253,338		179,183		179,183	(74,156)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	1,755		4,670.32		238,411		101,883		101,883	(136,528)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	1,483		4,031.65		623,936		405,181		405,181	(218,755)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	10,987		3,991.73		4,878,614		3,226,930		3,226,930	(1,651,684)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	113		4,124.79		21,250		2,300		2,300	(18,950)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	205		3,991.73		52,831		7,403		7,403	(45,428)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	36		4,026.12		9,042		4,150		4,150	(4,892)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	233		4,026.12		102,253		66,021		66,021	(36,232)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	212		3,995.32		53,458		31,037		31,037	(22,421)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	474		3,995.32		204,879		146,886		146,886	(57,993)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	11,766		3,895.75		5,055,791		4,295,942		4,295,942	(759,849)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	98		4,025.61		17,858		3,828		3,828	(14,030)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	174		3,895.75		43,606		10,169		10,169	(33,437)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	1,374		3,934.71		559,119		471,571		471,571	(87,549)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	3,202		4,558.03		402,933		289,182		289,182	(113,751)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	278		3,829.25		116,918		114,684		114,684	(2,234)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	77		3,829.25		19,054		19,185		19,185	131						0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										1,949,537	62,560,396	0	31,044,136	XXX	31,044,136	(33,459,590)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										1,949,537	62,560,396	0	31,044,136	XXX	31,044,136	(33,459,590)	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 549300U0MTB7PD2UT305	01/31/2018	07/31/2042	1,663		-													
NOBEL CORP-CW2 NOBEL CORP-WARRANT 2 BMB0572	Noble Corp	N/A		US - Chicago Board BBG011C8CKG0	03/17/2021	02/05/2028	3,096		23.13	13,932			61,920		61,920	37,307						
NOBLE HOLDINGS CORP NOBLE CORP-WARRANT 1 BMB0583	Noble Holdings	N/A		US - Chicago Board BBG011C8CKG0	03/17/2021	02/05/2028	3,096		19.27	17,028			69,196		69,196	22,044						
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										30,960	0	0	131,116	XXX	131,116	59,351	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										30,960	0	0	131,116	XXX	131,116	59,351	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										1,980,497	62,560,396	0	31,175,252	XXX	31,175,252	(33,400,239)	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

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										1,980,497	62,560,396	0	31,175,252	XXX	31,175,252	(33,400,239)	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 Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2022	01/13/2023	55		4,849.36		(14,420)					14,420						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2022	01/13/2023	15		4,802.74		(4,341)					4,341						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2022	01/13/2023	7,657		5,152.45		(975,450)					975,450						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2022	01/13/2023	109		4,791.08		(32,339)					32,339						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2022	01/13/2023	8		4,791.08		(1,242)					1,242						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2022	01/13/2023	65		4,779.42		(10,035)					10,035						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2022	01/13/2023	12		4,779.42		(3,760)					3,760						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2022	01/13/2023	24		4,767.76		(3,854)					3,854						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2022	01/13/2023	14		4,802.74		(1,990)					1,990						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2022	01/13/2023	145		4,767.76		(44,712)					44,712						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2022	01/13/2023	457		4,977.59		(89,125)					89,125						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2022	01/13/2023	2,533		4,802.74		(731,500)					731,500						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	31		4,499.57		(4,536)					4,536						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	13		4,467.12		(2,158)					2,158						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	25		4,434.67		(4,346)					4,346						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	62		4,477.94		(18,503)		(8)		(8)	18,495						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	68		4,456.31		(21,197)		(11)		(11)	21,187						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	26		4,499.57		(7,393)		(3)		(3)	7,390						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	6		4,423.86		(1,058)					1,058						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	45		4,456.31		(7,431)					7,431						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	235		4,445.49		(74,648)		(40)		(40)	74,608						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	46		4,566.73		(13,423)		(24)		(24)	13,400						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	36		4,522.72		(5,909)					5,909						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	76		4,500.71		(24,675)		(61)		(61)	24,615						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	35		4,577.74		(4,758)					4,758						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	32		4,511.71		(5,379)					5,379						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	80		4,577.74		(22,798)		(39)		(39)	22,759						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	88		4,533.72		(13,935)					13,935						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	107		4,522.72		(33,582)		(74)		(74)	33,508						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	17		4,489.70		(3,022)					3,022						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	40		4,511.71		(12,723)		(29)		(29)	12,693						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	8		4,533.72		(2,377)		(5)		(5)	2,372						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	116		4,544.72		(35,072)		(69)		(69)	35,003						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	9		4,478.70		(3,157)		(9)		(9)	3,148						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	385		4,772.87		(83,063)		(29)		(29)	83,035						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	1,799		4,605.20		(543,618)		(775)		(775)	542,843						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	4,789		4,940.53		(685,158)		(51)		(51)	685,107						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/25/2022	02/27/2023	197		4,505.23		(60,118)		(343)		(343)	59,774						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/25/2022	02/27/2023	30		4,494.27		(9,288)		(1,210)		(1,210)	8,077						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/25/2022	02/27/2023	30		4,472.34		(5,307)					5,307						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/25/2022	02/27/2023	6		4,516.19		(1,841)		(10)		(10)	1,831						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/25/2022	02/27/2023	30		4,461.38		(9,838)		(71)		(71)	9,768						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/25/2022	02/27/2023	9		4,560.04		(2,449)		(11)		(11)	2,439						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/25/2022	02/27/2023	227		4,527.15		(66,399)		(340)		(340)	66,059						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/25/2022	02/27/2023	93		4,516.19		(14,158)					14,158						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	48		4,329.60		(15,514)		(304)		(304)	15,210						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	11		4,256.57		(2,340)					2,340						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	58		4,287.87		(19,728)		(480)		(480)	19,248						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	81		4,267.00		(28,934)		(785)		(785)	28,149						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	20		4,319.17		(6,560)		(136)		(136)	6,425						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	49		4,298.30		(9,594)					9,594						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	68		4,298.30		(22,786)		(526)		(526)	22,260						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	41		4,277.44		(8,332)					8,332						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	7		4,256.57		(2,682)		(77)		(77)	2,605						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	4,285		4,528.85		(1,128,870)		(13,500)		(13,500)	1,115,370						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	03/15/2022	03/15/2023	6,188		4,667.38		(1,234,420)		(7,335)		(7,335)	1,227,085						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	03/15/2022	03/15/2023	1,721		4,347.70		(623,502)		(18,185)		(18,185)	605,317						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/25/2022	03/27/2023	7		4,736.14		(1,889)		(8)		(8)	1,881						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/25/2022	03/27/2023	17		4,713.42		(4,887)		(24)		(24)	4,864						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/25/2022	03/27/2023	58		4,667.99		(18,245)		(111)		(111)	18,134						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/25/2022	03/27/2023	29		4,724.78		(3,876)					3,876						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/25/2022	03/27/2023	43		4,656.64		(13,687)		(88)		(88)	13,598						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/25/2022	03/27/2023	21		4,633.92		(6,914)		(50)		(50)	6,864						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/25/2022	03/27/2023	34		4,724.78		(9,717)		(44)		(44)	9,673						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/25/2022	03/27/2023	10		4,679.35		(2,984)		(17)		(17)	2,967						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/25/2022	03/27/2023	29		4,679.35		(4,493)					4,493						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/25/2022	03/27/2023	36		4,702.07		(10,730)		(54)		(54)	10,675						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/25/2022	03/27/2023	18		4,645.28		(3,114)					3,114						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	224		4,491.42		(76,711)		(1,603)		(1,603)	75,108						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	152		4,502.40		(25,355)					25,355						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023			4,579.28		(67)		(1)		(1)	66						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	48		4,568.29		(6,475)					6,475						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	49		4,524.37		(7,554)					7,554						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	9		4,524.37		(2,940)		(53)		(53)	2,887						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	10		4,535.35		(1,428)					1,428						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	412		4,667.13		(101,620)		(1,570)		(1,570)	100,050						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	51		4,546.33		(15,837)		(258)		(258)	15,579						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	21		4,502.40		(7,029)		(140)		(140)	6,889						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	147		4,513.39		(48,375)		(915)		(915)	47,460						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	1,466		4,480.44		(510,724)		(16,965)		(16,965)	493,758						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	6,224		4,809.89		(1,112,718)		(9,935)		(9,935)	1,102,783						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2022	04/27/2023	8		4,319.94		(1,318)					1,318						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2022	04/27/2023	21		4,288.56		(7,221)		(806)		(806)	6,415						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2022	04/27/2023	27		4,319.94		(8,983)		(904)		(904)	8,079						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2022	04/27/2023	52		4,309.48		(9,223)		(3)		(3)	9,220						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2022	04/27/2023	16		4,309.48		(5,293)		(551)		(551)	4,742						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2022	04/27/2023	145		4,299.02		(49,368)		(5,327)		(5,327)	44,041						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2022	04/27/2023	195		4,361.78		(59,740)		(5,226)		(5,226)	54,513						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	60		4,114.43		(21,240)		(5,857)		(5,857)	15,383						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	124		4,124.49		(24,452)		(137)		(137)	24,314						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	73		4,174.79		(12,585)		(38)		(38)	12,547						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	38		4,134.55		(7,377)		(36)		(36)	7,341						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/15/2023	741		4,275.38		(202,207)		(38,568)		(38,568)	163,638						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	57		4,094.31		(12,084)		(117)		(117)	11,967						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/15/2023	1,997		4,104.37		(720,668)		(208,628)		(208,628)	512,040						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	69		4,124.49		(24,242)		(6,530)		(6,530)	17,712						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	19		4,144.61		(3,542)		(15)		(15)	3,527						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	27		4,225.08		(4,039)		(9)		(9)	4,031						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	107		4,144.61		(36,461)		(9,382)		(9,382)	27,079						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	37		4,245.20		(10,496)		(2,099)		(2,099)	8,397						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/15/2023	7,913		4,406.16		(1,671,637)		(223,856)		(223,856)	1,447,781						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	83		4,164.73		(27,370)		(6,714)		(6,714)	20,655						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	133		4,134.55		(45,989)		(12,108)		(12,108)	33,881						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/27/2022	05/26/2023	112		4,272.59		(37,886)		(10,198)		(10,198)	27,687						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/27/2022	05/26/2023	29		4,282.99		(5,161)		(26)		(26)	5,134						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/27/2022	05/26/2023	14		4,366.15		(1,992)		(7)		(7)	1,985						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/27/2022	05/26/2023	24		4,303.78		(7,653)		(1,925)		(1,925)	5,727						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/27/2022	05/26/2023	13		4,324.57		(1,993)		(8)		(8)	1,985						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/27/2022	05/26/2023	21		4,251.80		(4,094)		(27)		(27)	4,067						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/27/2022	05/26/2023	22		4,293.38		(7,240)		(1,861)		(1,861)	5,379						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/27/2022	05/26/2023	23		4,262.20		(4,256)		(26)		(26)	4,230						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/27/2022	05/26/2023	14		4,386.94		(4,032)		(837)		(837)	3,195						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/27/2022	05/26/2023	44		4,282.99		(14,720)		(3,873)		(3,873)	10,847						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	60		3,847.54		(21,302)		(15,469)		(15,469)	5,833						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	109		3,828.87		(22,222)		(12,014)		(12,014)	10,208						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	12		3,894.24		(3,987)		(2,781)		(2,781)	1,206						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	29		3,819.53		(6,149)		(3,434)		(3,434)	2,715						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	114		3,847.54		(22,185)		(11,154)		(11,154)	11,031						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	214		3,819.53		(79,181)		(58,852)		(58,852)	20,329						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	133		3,866.22		(45,880)		(32,779)		(32,779)	13,101						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	72		3,940.93		(22,030)		(14,738)		(14,738)	7,292						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	71		3,828.87		(25,988)		(19,180)		(19,180)	6,809						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	32		3,800.85		(6,950)		(4,135)		(4,135)	2,815						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	54		3,884.90		(9,643)		(4,092)		(4,092)	5,551						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	314		3,838.21		(113,174)		(82,847)		(82,847)	30,326						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	1,819		3,865.79		(649,528)		(451,201)		(451,201)	198,326						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	699		4,026.86		(191,101)		(114,393)		(114,393)	76,709						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	7,231		4,112.14		(1,688,203)		(911,588)		(911,588)	776,615						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	3		3,978.11		(653)		(112)		(112)	541						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	58		4,017.11		(19,166)		(10,268)		(10,268)	8,898						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	14		4,056.11		(2,242)		(182)		(182)	2,060						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	5		3,997.61		(911)		(133)		(133)	778						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	108		4,007.36		(36,492)		(19,768)		(19,768)	16,724						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	15		4,036.61		(4,702)		(2,465)		(2,465)	2,237						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	164		4,163.37		(42,461)		(18,808)		(18,808)	23,653						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	4		3,968.36		(828)		(153)		(153)	676						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	35		4,017.11		(6,278)		(769)		(769)	5,509						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	11		3,997.61		(3,778)		(2,068)		(2,068)	1,711						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	33		4,026.86		(10,902)		(5,777)		(5,777)	5,125						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	3		4,026.86		(529)		(59)		(59)	469						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	56		3,904.09		(10,224)		(4,918)		(4,918)	5,306						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	11		3,932.52		(1,865)		(804)		(804)	1,061						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	40		3,942.00		(6,610)		(2,740)		(2,740)	3,870						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	44		3,885.14		(15,397)		(11,521)		(11,521)	3,877						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	184		3,894.62		(63,288)		(47,092)		(47,092)	16,195						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	57		3,875.66		(20,311)		(15,283)		(15,283)	5,028						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	16		4,017.80		(4,502)		(3,082)		(3,082)	1,420						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	39		3,856.71		(8,091)		(4,537)		(4,537)	3,554						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	27		3,904.09		(9,308)		(6,881)		(6,881)	2,427						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	17		3,885.14		(3,182)		(1,633)		(1,633)	1,548						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	4		3,866.19		(901)		(492)		(492)	409						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	36		3,998.85		(10,543)		(7,314)		(7,314)	3,230						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	55		3,932.52		(17,763)		(12,907)		(12,907)	4,857						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/14/2023	355		4,104.61		(95,482)		(53,745)		(53,745)	41,737						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/14/2023	2,906		3,940.42		(1,034,053)		(671,184)		(671,184)	362,869						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/19/2022	07/14/2023	7,656		4,191.53		(1,977,784)		(892,245)		(892,245)	1,085,539						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	38		4,265.03		(10,343)		(3,807)		(3,807)	6,536						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	2		4,184.55		(304)		(11)		(11)	293						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	7		4,144.32		(1,238)		(63)		(63)	1,175						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	2		4,174.50		(313)		(12)		(12)	300						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	136		4,134.26		(46,445)		(20,297)		(20,297)	26,149						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	27		4,174.50		(8,554)		(3,554)		(3,554)	4,999						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	70		4,154.38		(23,096)		(9,845)		(9,845)	13,251						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	49		4,295.20		(5,233)		(95)		(95)	5,139						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	109		4,569.06		(28,706)		(4,247)		(4,247)	24,459						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	31		4,408.55		(10,786)		(2,193)		(2,193)	8,593						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	96		4,419.25		(32,836)		(6,550)		(6,550)	26,287						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	64		4,387.15		(11,535)		(102)		(102)	11,433						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	23		4,408.55		(3,920)		(32)		(32)	3,888						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	93		4,451.36		(13,890)		(100)		(100)	13,790						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	114		4,397.85		(40,425)		(8,381)		(8,381)	32,044						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	69		4,376.45		(25,249)		(5,439)		(5,439)	19,809						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	138		4,440.66		(45,430)		(8,705)		(8,705)	36,725						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	08/15/2022	08/15/2023	972		4,565.71		(265,106)		(38,778)		(38,778)	226,328						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	08/15/2022	08/15/2023	5,996		4,662.40		(1,365,471)		(170,186)		(170,186)	1,195,284						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	08/15/2022	08/15/2023	1,629		4,383.08		(604,005)		(126,191)		(126,191)	477,814						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023	8		4,331.55		(866)		(24)		(24)	842						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023	32		4,331.55		(8,571)		(3,123)		(3,123)	5,448						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023	12		4,301.12		(3,343)		(1,264)		(1,264)	2,079						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023	60		4,179.39		(10,648)		(714)		(714)	9,934						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023	13		4,138.81		(2,546)		(226)		(226)	2,320						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023	26		4,219.97		(4,050)		(206)		(206)	3,844						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023	70		4,209.82		(23,110)		(9,719)		(9,719)	13,391						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023	263		4,169.25		(92,748)		(40,784)		(40,784)	51,963						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	48		4,044.66		(17,898)		(10,726)		(10,726)	7,171						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	9		4,034.80		(1,939)		(514)		(514)	1,425						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	48		4,044.66		(9,709)		(2,477)		(2,477)	7,232						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	81		4,212.37		(23,214)		(12,171)		(12,171)	11,043						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	49		4,182.77		(14,880)		(8,008)		(8,008)	6,872						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	200		4,064.39		(72,811)		(43,061)		(43,061)	29,750						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	273		4,093.99		(95,118)		(55,002)		(55,002)	40,116						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	107		4,054.53		(39,584)		(23,566)		(23,566)	16,017						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	72		4,103.85		(12,527)		(2,485)		(2,485)	10,042						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	24		4,153.18		(3,629)		(561)		(561)	3,068						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	31		4,064.39		(5,978)		(1,409)		(1,409)	4,569						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	1,712		4,154.94		(500,160)		(299,920)		(299,920)	200,240						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	2,192		3,979.38		(842,530)		(567,182)		(567,182)	275,348						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	6,248		4,242.72		(1,567,448)		(875,357)		(875,357)	692,090						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2023	27		3,884.36		(8,086)		(8,576)		(8,576)	(490)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2023	28		3,793.18		(5,186)		(5,362)		(5,362)	(176)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2023	68		3,784.06		(24,006)		(26,042)		(26,042)	(2,035)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2023	60		3,756.71		(12,133)		(12,875)		(12,875)	(742)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2023	9		3,893.48		(1,241)		(1,164)		(1,164)	77						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2023	111		3,774.95		(39,674)		(43,124)		(43,124)	(3,450)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2023	209		3,756.71		(76,456)		(83,411)		(83,411)	(6,956)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2023	13		3,893.48		(3,903)		(4,131)		(4,131)	(229)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2023	58		3,747.59		(21,453)		(23,438)		(23,438)	(1,985)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	95		3,672.65		(20,208)		(28,602)		(28,602)	(8,393)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	31		3,681.60		(11,666)		(14,327)		(14,327)	(2,662)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	202		3,708.48		(72,563)		(89,187)		(89,187)	(16,624)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	59		3,690.56		(11,954)		(16,885)		(16,885)	(4,931)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	6,589		3,896.59		(1,765,889)		(2,130,196)		(2,130,196)	(364,307)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	2,551		3,654.73		(988,588)		(1,212,553)		(1,212,553)	(223,966)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	1,479		3,815.97		(451,678)		(550,422)		(550,422)	(98,744)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	67		3,798.05		(21,033)		(25,698)		(25,698)	(4,665)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	84		3,663.69		(32,153)		(39,455)		(39,455)	(7,302)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	36		3,645.77		(8,045)		(11,410)		(11,410)	(3,365)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	22		3,717.44		(4,196)		(5,905)		(5,905)	(1,709)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	185		3,672.65		(69,937)		(85,853)		(85,853)	(15,916)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	17		3,912.00		(6,528)		(5,449)		(5,449)	1,079						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	82		4,035.74		(26,791)		(21,280)		(21,280)	5,511						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	18		3,921.52		(6,090)		(2,652)		(2,652)	3,439						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	19		3,902.48		(6,535)		(2,961)		(2,961)	3,574						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	57		3,940.56		(21,286)		(17,579)		(17,579)	3,708						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	73		4,092.85		(21,900)		(16,930)		(16,930)	4,970						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	23		3,892.96		(9,108)		(7,653)		(7,653)	1,455						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	124		3,902.48		(48,905)		(40,936)		(40,936)	7,970						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	36		3,873.93		(12,955)		(6,206)		(6,206)	6,749						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2022	11/14/2023	167		4,075.97		(61,645)		(41,807)		(41,807)	19,838						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	7		4,254.04		(813)		(265)		(265)	547						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	206		4,075.97		(38,545)		(18,622)		(18,622)	19,923						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	232		4,066.07		(87,094)		(59,335)		(59,335)	27,759						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	28		4,046.29		(10,827)		(7,441)		(7,441)	3,386						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	14		4,026.50		(2,901)		(1,513)		(1,513)	1,388						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	9		4,066.07		(1,652)		(811)		(811)	841						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	7		4,056.18		(2,500)		(1,711)		(1,711)	789						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	17		4,056.18		(3,290)		(1,641)		(1,641)	1,649						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	46		4,105.65		(16,262)		(10,875)		(10,875)	5,387						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	42		4,105.65		(7,303)		(3,348)		(3,348)	3,955						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	96		4,234.26		(27,660)		(17,283)		(17,283)	10,378						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	9,277		4,341.01		(2,397,163)		(1,304,190)		(1,304,190)	1,092,973						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	1,755		4,071.56		(694,797)		(444,829)		(444,829)	249,968						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	1,438		4,251.19		(432,985)		(249,984)		(249,984)	183,001						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	24		4,126.77		(8,943)		(5,594)		(5,594)	3,349						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	32		4,177.10		(11,128)		(6,788)		(6,788)	4,340						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	16		4,126.77		(3,132)		(1,258)		(1,258)	1,875						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	17		4,116.71		(6,336)		(3,983)		(3,983)	2,353						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	11		4,116.71		(2,194)		(897)		(897)	1,297						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	28		4,156.97		(10,145)		(6,254)		(6,254)	3,891						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	132		4,136.84		(48,724)		(30,332)		(30,332)	18,392						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	8		4,146.90		(1,482)		(573)		(573)	908						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	92		4,145.14		(31,633)		(21,836)		(21,836)	9,797						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	18		4,105.19		(6,659)		(4,662)		(4,662)	1,997						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	201		4,115.18		(72,048)		(50,267)		(50,267)	21,782						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	29		4,095.20		(5,627)		(3,029)		(3,029)	2,598						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	92		4,095.20		(33,899)		(23,816)		(23,816)	10,083						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	71		4,294.97		(18,747)		(12,222)		(12,222)	6,526						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	31		4,155.13		(4,959)		(2,484)		(2,484)	2,476						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	18		4,065.24		(3,799)		(2,111)		(2,111)	1,688						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	134		4,115.18		(24,367)		(12,815)		(12,815)	11,551						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	8,601		4,236.63		(2,125,766)		(1,694,037)		(1,694,037)	431,730						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	1,337		4,148.97		(386,766)		(314,641)		(314,641)	72,125						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	3,202		3,973.67		(1,223,590)		(1,031,770)		(1,031,770)	191,819						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	65		3,972.85		(21,880)		(21,374)		(21,374)	506						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	20		3,905.84		(4,111)		(4,172)		(4,172)	(62)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	7		4,173.88		(1,558)		(1,508)		(1,508)	49						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	69		3,982.42		(23,116)		(22,576)		(22,576)	541						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	20		4,106.87		(5,499)		(5,340)		(5,340)	158						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	7		3,924.98		(2,374)		(2,325)		(2,325)	49						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	7		3,953.70		(2,545)		(2,488)		(2,488)	57						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	57		3,944.13		(10,381)		(10,505)		(10,505)	(124)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	103		3,944.13		(36,345)		(35,553)		(35,553)	793						0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	(35,816,575)	0	(16,563,886)	XXX	(16,563,886)	19,252,684	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	(35,816,575)	0	(16,563,886)	XXX	(16,563,886)	19,252,684	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										0	(35,816,575)	0	(16,563,886)	XXX	(16,563,886)	19,252,684	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										0	(35,816,575)	0	(16,563,886)	XXX	(16,563,886)	19,252,684	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
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

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
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										1,949,537	26,743,821	0	14,480,250	XXX	14,480,250	(14,206,906)	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										30,960	0	0	131,116	XXX	131,116	59,351	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										1,980,497	26,743,821	0	14,611,366	XXX	14,611,366	(14,147,555)	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 A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs \\22LR0\\P2\HZNBB6K528	01/14/2019	01/14/2022	01/14/2022	Closing Sale	11,874		185.28	99,220		182,265		182,265		(100,618)			83,045			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs \\22LR0\\P2\HZNBB6K528	01/24/2019	01/27/2022	01/27/2022	Closing Sale	4,018		185.17	33,554		46,729		46,729		(34,469)			13,174			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs \\22LR0\\P2\HZNBB6K528	02/13/2019	02/14/2022	02/14/2022	Closing Sale	6,375		186.19	53,534		87,659		87,659		(47,896)			34,125			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs \\22LR0\\P2\HZNBB6K528	02/26/2019	02/25/2022	02/25/2022	Closing Sale	296		185.87	2,486		4,069		4,069		(2,320)			1,583			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs \\22LR0\\P2\HZNBB6K528	03/14/2019	03/14/2022	03/14/2022	Closing Sale	12,643		185.88	106,220		212,142		212,142		(99,095)			105,922			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs \\22LR0\\P2\HZNBB6K528	03/26/2019	03/25/2022	03/25/2022	Closing Sale	3,911		188.21	33,488		63,233		63,233		(21,064)			29,745			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs \\22LR0\\P2\HZNBB6K528	04/11/2019	04/13/2022	04/13/2022	Closing Sale	20,180		186.67	171,022		323,082		323,082		(141,163)			152,060			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs \\22LR0\\P2\HZNBB6K528	04/25/2019	04/27/2022	04/27/2022	Closing Sale	3,182		187.62	27,104		43,306		43,306		(19,257)			16,203			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs \\22LR0\\P2\HZNBB6K528	05/13/2019	05/13/2022	05/13/2022	Closing Sale	10,411		187.21	88,874		147,104		147,104		(67,287)			58,230			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs \\22LR0\\P2\HZNBB6K528	05/23/2019	05/26/2022	05/26/2022	Closing Sale	2,181		187.50	18,650		31,477		31,477		(13,546)			12,826			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs \\22LR0\\P2\HZNBB6K528	06/14/2019	06/14/2022	06/14/2022	Closing Sale	12,116		189.50	105,846		154,480		154,480		(51,300)			48,635			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs \\22LR0\\P2\HZNBB6K528	06/26/2019	06/27/2022	06/27/2022	Closing Sale	657		191.71	5,821		6,349		6,349		(1,461)			528			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs \\22LR0\\P2\HZNBB6K528	07/11/2019	07/14/2022	07/14/2022	Closing Sale	16,615		192.06	147,105		117,964		117,964		(33,662)			(29,141)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs \\22LR0\\P2\HZNBB6K528	07/26/2019	07/27/2022	07/27/2022	Closing Sale	4,018		193.12	35,851		27,565		27,565		(4,733)			(8,286)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs \\22LR0\\P2\HZNBB6K528	08/14/2019	08/12/2022	08/12/2022	Closing Sale	16,713		195.66	152,382		53,481		53,481		13,667			(98,901)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs \\22LR0\\P2\HZNBB6K528	08/26/2019	08/26/2022	08/26/2022	Closing Sale	552		197.50	5,090		486		486		1,133			(4,605)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs \\22LR0\\P2\HZNBB6K528	09/13/2019	09/14/2022	09/14/2022	Closing Sale	13,088		195.30	119,110		26,044		26,044		3,677			(93,065)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs \\22LR0\\P2\HZNBB6K528	09/26/2019	09/27/2022	09/27/2022	Expiration	554		196.63	5,069						628			(5,069)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs \\22LR0\\P2\HZNBB6K528	10/10/2019	10/14/2022	10/14/2022	Expiration	17,827		195.71	162,936						6,947			(162,936)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs \\22LR0\\P2\HZNBB6K528	10/24/2019	10/27/2022	10/27/2022	Expiration	2,482		197.03	22,739						2,958			(22,739)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs \\22LR0\\P2\HZNBB6K528	11/13/2019	11/14/2022	11/14/2022	Expiration	5,914		197.16	54,102						6,613			(54,102)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs \\22LR0\\P2\HZNBB6K528	11/27/2019	11/22/2022	11/22/2022	Expiration	10,246		197.55	94,116						13,791			(94,116)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs \\22LR0\\P2\HZNBB6K528	12/12/2019	12/14/2022	12/14/2022	Expiration	5,032		198.73	46,400						9,667			(46,400)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs \\22LR0\\P2\HZNBB6K528	12/27/2019	12/27/2022	12/27/2022	Expiration	3,885		198.98	35,790						10,034			(35,790)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs \\22LR0\\P2\HZNBB6K528	01/13/2020	01/14/2022	01/14/2022	Expiration	2,599		201.22	20,083						15,925			(20,083)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs \\22LR0\\P2\HZNBB6K528	01/24/2020	01/27/2022	01/27/2022	Expiration	385		200.20	2,957						1,934			(2,957)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs \\22LR0\\P2\HZNBB6K528	02/13/2020	02/14/2022	02/14/2022	Expiration	554		202.13	4,312						3,220			(4,312)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs \\22LR0\\P2\HZNBB6K528	02/26/2020	02/25/2022	02/25/2022	Closing Sale	601		194.79	4,528		2,901		2,901		(1)			(1,627)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs \\22LR0\\P2\HZNBB6K528	03/12/2020	03/14/2022	03/14/2022	Closing Sale	3,225		190.05	24,152		40,673		40,673		(14,941)			16,521			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs \\22LR0\\P2\HZNBB6K528	03/26/2020	03/25/2022	03/25/2022	Closing Sale	186		193.61	1,418		2,003		2,003		(223)			584			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs \\22LR0\\P2\HZNBB6K528	04/13/2020	04/13/2022	04/13/2022	Closing Sale	982		192.49	7,447		10,005		10,005		(2,313)			2,559			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs \\22LR0\\P2\HZNBB6K528	04/24/2020	04/27/2022	04/27/2022	Closing Sale	2,540		192.51	19,267		22,150		22,150		(6,160)			2,883			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs \\22LR0\\P2\HZNBB6K528	05/13/2020	05/13/2022	05/13/2022	Closing Sale	379		192.69	2,884		3,277		3,277		(886)			394			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs \\22LR0\\P2\HZNBB6K528	05/26/2020	05/26/2022	05/26/2022	Closing Sale	1,536		192.66	11,692		14,242		14,242		(3,779)			2,550			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO0P2IHZNBB6K528	06/11/2020	06/14/2022	06/14/2022	Closing Sale	4,377		192.58	33,299		42,329		42,329		(11,614)			9,031			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO0P2IHZNBB6K528	06/25/2020	06/27/2022	06/27/2022	Closing Sale	6,248		192.87	47,598		53,106		53,106		(15,567)			5,508			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO0P2IHZNBB6K528	07/13/2020	07/14/2022	07/14/2022	Closing Sale	1,073		193.79	8,216		5,764		5,764		(1,959)			(2,452)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO0P2IHZNBB6K528	07/24/2020	07/27/2022	07/27/2022	Closing Sale	355		194.32	2,726		2,010		2,010		(527)			(716)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO0P2IHZNBB6K528	08/13/2020	08/12/2022	08/12/2022	Closing Sale	2,858		194.51	21,906		12,434		12,434		(4,220)			(9,472)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO0P2IHZNBB6K528	08/26/2020	08/26/2022	08/26/2022	Closing Sale	514		194.60	3,940		1,942		1,942		(777)			(1,998)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO0P2IHZNBB6K528	09/11/2020	09/14/2022	09/14/2022	Closing Sale	2,852		194.63	21,923		7,585		7,585		(4,597)			(14,337)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO0P2IHZNBB6K528	09/24/2020	09/27/2022	09/27/2022	Closing Sale	543		193.38	4,137		923		923		(1,466)			(3,214)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO0P2IHZNBB6K528	10/14/2020	10/14/2022	10/14/2022	Closing Sale	1,702		195.01	13,081		851		851		(2,650)			(12,230)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO0P2IHZNBB6K528	10/26/2020	10/27/2022	10/27/2022	Closing Sale	511		193.65	3,901		1,130		1,130		(1,370)			(2,771)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO0P2IHZNBB6K528	11/13/2020	11/14/2022	11/14/2022	Closing Sale	1,304		194.75	10,008		1,591		1,591		(2,565)			(8,416)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO0P2IHZNBB6K528	11/25/2020	11/22/2022	11/22/2022	Expiration	1,115		196.34	8,629						(1,009)			(8,629)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO0P2IHZNBB6K528	12/14/2020	12/14/2022	12/14/2022	Expiration	1,854		196.85	14,381						(1,287)			(14,381)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO0P2IHZNBB6K528	12/22/2020	12/27/2022	12/27/2022	Expiration	1,121		196.21	8,668						(1,367)			(8,668)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO0P2IHZNBB6K528	01/13/2021	01/14/2022	01/14/2022	Closing Sale	4,889		198.82	27,119		8,849		8,849		10,301			(18,270)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO0P2IHZNBB6K528	01/27/2021	01/27/2022	01/27/2022	Expiration	1,508		198.28	8,342						2,114			(8,342)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO0P2IHZNBB6K528	02/11/2021	02/14/2022	02/14/2022	Expiration	2,736		200.65	15,317						7,683			(15,317)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO0P2IHZNBB6K528	02/25/2021	02/25/2022	02/25/2022	Closing Sale	2,304		198.31	12,750		3,019		3,019		2,150			(9,731)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO0P2IHZNBB6K528	03/12/2021	03/14/2022	03/14/2022	Closing Sale	3,195		201.86	17,996		2,556		2,556		9,528			(15,439)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO0P2IHZNBB6K528	03/25/2021	03/25/2022	03/25/2022	Closing Sale	4,679		201.10	26,254		15,348		15,348		11,093			(10,906)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO0P2IHZNBB6K528	04/13/2021	04/13/2022	04/13/2022	Closing Sale	3,733		201.74	21,009		3,509		3,509		9,139			(17,500)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO0P2IHZNBB6K528	04/26/2021	04/27/2022	04/27/2022	Expiration	2,136		201.28	11,997						4,263			(11,997)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO0P2IHZNBB6K528	05/13/2021	05/13/2022	05/13/2022	Expiration	4,793		201.77	26,979						9,822			(26,979)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO0P2IHZNBB6K528	05/26/2021	05/26/2022	05/26/2022	Expiration	2,623		202.44	14,815						5,870			(14,815)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO0P2IHZNBB6K528	06/11/2021	06/14/2022	06/14/2022	Expiration	4,207		203.97	23,938						11,487			(23,938)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO0P2IHZNBB6K528	06/24/2021	06/27/2022	06/27/2022	Expiration	2,754		203.72	15,708						6,868			(15,708)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO0P2IHZNBB6K528	07/13/2021	07/14/2022	07/14/2022	Expiration	3,051		203.88	17,354						7,256			(17,354)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO0P2IHZNBB6K528	07/26/2021	07/27/2022	07/27/2022	Closing Sale	1,492		203.70	8,482						3,213			(8,482)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO0P2IHZNBB6K528	08/12/2021	08/12/2022	08/12/2022	Expiration	3,369		203.62	19,139						6,607			(19,139)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO0P2IHZNBB6K528	08/26/2021	08/26/2022	08/26/2022	Expiration	2,883		203.60	16,377						5,249			(16,377)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO0P2IHZNBB6K528	09/13/2021	09/14/2022	09/14/2022	Expiration	3,148		202.69	17,800						3,793			(17,800)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO0P2IHZNBB6K528	09/24/2021	09/27/2022	09/27/2022	Expiration	2,785		202.14	15,764						2,311			(15,764)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO0P2IHZNBB6K528	10/13/2021	10/14/2022	10/14/2022	Expiration	6,049		201.53	34,010						2,073			(34,010)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO0P2IHZNBB6K528	10/26/2021	10/27/2022	10/27/2022	Expiration	745		202.73	4,213						630			(4,213)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO0P2IHZNBB6K528	11/10/2021	11/14/2022	11/14/2022	Expiration	3,121		203.45	17,780						3,329			(17,780)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO0P2IHZNBB6K528	11/22/2021	11/22/2022	11/22/2022	Expiration	2,391		202.87	13,483						1,577			(13,483)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP2IHZNBB6K528	12/13/2021	12/14/2022	12/14/2022	Expiration	3,492		200.43	19,530						(2,647)			(19,530)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP2IHZNBB6K528	12/22/2021	12/27/2022	12/27/2022	Expiration	1,888		202.28	10,696						272			(10,696)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP2IHZNBB6K528	01/13/2022	01/14/2025	01/14/2022	Closing Sale	30		200.63	280	280	280		280								0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP2IHZNBB6K528	04/12/2022	04/14/2023	04/13/2022	Closing Sale	163		202.68	908	908	908		908								0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP2IHZNBB6K528	07/26/2022	07/25/2025	07/27/2022	Closing Sale	10		199.98	89	89	89		89								0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2021	01/14/2022	01/14/2022	Closing Sale	119		3,795.54	21,158		12,656		12,656		(45,238)			(8,502)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2021	01/14/2022	01/14/2022	Closing Sale	415		3,795.54	122,662		47,363		47,363		(278,983)			(75,298)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/15/2021	01/14/2022	01/14/2022	Closing Sale	2,869		4,408.85	144,955		728,617		728,617		(880,592)			583,661			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/15/2021	01/14/2022	01/14/2022	Closing Sale	167		3,862.46	21,717		83,232		83,232		(11,056)			61,514			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/15/2021	01/14/2022	01/14/2022	Closing Sale	361		3,768.25	65,775		213,675		213,675		(39,659)			147,900			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/15/2021	01/14/2022	01/14/2022	Closing Sale	9,756		3,768.25	2,922,227		3,089,090		3,089,090		(6,792,382)			166,863			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/15/2021	01/14/2022	01/14/2022	Closing Sale	601		3,805.93	165,608		131,029		131,029		(410,432)			(34,579)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2021	01/27/2022	01/27/2022	Closing Sale	421		3,750.77	142,052		50,693		50,693		(283,972)			(91,359)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2021	01/27/2022	01/27/2022	Closing Sale	135		3,750.77	28,889		16,384		16,384		(55,572)			(12,504)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	02/12/2021	02/15/2022	02/15/2022	Expiration	1,768		4,603.75	116,172						(252,084)			(116,172)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	02/12/2021	02/14/2022	02/14/2022	Closing Sale	406		3,934.83	132,870		52,056		52,056		(205,272)			(80,814)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	02/12/2021	02/14/2022	02/14/2022	Closing Sale	188		3,934.83	36,161		22,889		22,889		(55,535)			(13,272)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	02/12/2021	02/15/2022	02/15/2022	Closing Sale	130		4,033.20	18,461		48,523		48,523		(2,642)			30,062			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	02/12/2021	02/15/2022	02/15/2022	Closing Sale	313		3,934.83	60,880		147,130		147,130		(17,758)			86,250			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	02/12/2021	02/15/2022	02/15/2022	Closing Sale	411		3,974.18	125,295		96,178		96,178		(201,644)			(29,117)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	02/12/2021	02/15/2022	02/15/2022	Closing Sale	5,807		3,934.83	1,900,945		1,895,762		1,895,762		(2,937,898)			(5,184)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	02/26/2021	02/25/2022	02/25/2022	Closing Sale	572		3,811.15	190,968		71,494		71,494		(356,242)			(119,474)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	02/26/2021	02/25/2022	02/25/2022	Closing Sale	142		3,811.15	28,942		14,717		14,717		(62,496)			(14,224)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	03/12/2021	03/14/2022	03/14/2022	Closing Sale	291		3,943.34	91,187		35,688		35,688		(151,077)			(55,499)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	03/12/2021	03/14/2022	03/14/2022	Closing Sale	133		3,943.34	25,204		15,307		15,307		(47,361)			(9,897)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y60CX6YMJ20ELI146	03/15/2021	03/15/2022	03/15/2022	Expiration	1,677		4,643.66	101,154						(249,008)			(101,154)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y60CX6YMJ20ELI146	03/15/2021	03/15/2022	03/15/2022	Closing Sale	124		4,068.16	16,092		44,727		44,727		(5,439)			28,635			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y60CX6YMJ20ELI146	03/15/2021	03/15/2022	03/15/2022	Closing Sale	4,429		4,008.63	1,270,954		1,083,977		1,083,977		(2,143,056)			(186,978)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y60CX6YMJ20ELI146	03/15/2021	03/15/2022	03/15/2022	Closing Sale	331		3,968.94	60,608		152,726		152,726		(27,936)			92,118			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y60CX6YMJ20ELI146	03/15/2021	03/15/2022	03/15/2022	Closing Sale	6,640		3,968.94	2,058,326		1,605,072		1,605,072		(3,312,019)			(453,253)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	03/26/2021	03/25/2022	03/25/2022	Closing Sale	68		3,974.54	11,859		9,084		9,084		(25,698)			(2,775)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	03/26/2021	03/25/2022	03/25/2022	Closing Sale	203		3,974.54	59,483		25,694		25,694		(104,276)			(33,789)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	04/14/2021	04/14/2022	04/14/2022	Closing Sale	511		4,124.66	145,525		63,027		63,027		(200,186)			(82,497)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	04/14/2021	04/14/2022	04/14/2022	Closing Sale	301		4,124.66	49,471		38,791		38,791		(74,258)			(10,681)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	04/15/2021	04/14/2022	04/14/2022	Expiration	1,372		4,879.39	61,211						(68,668)			(61,211)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	04/15/2021	04/14/2022	04/14/2022	Closing Sale	245		4,170.42	39,532		68,116		68,116		(7,335)			28,584			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	04/15/2021	04/14/2022	04/14/2022	Closing Sale	6,365		4,170.42	1,826,365		1,229,006		1,229,006		(2,226,883)			(597,359)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	04/15/2021	04/14/2022	04/14/2022	Closing Sale	523		4,212.12	137,359		89,182		89,182		(176,012)			(48,177)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	04/15/2021	04/14/2022	04/14/2022	Closing Sale	177		4,274.68	19,015		30,720		30,720		(817)			11,705			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2021	04/27/2022	04/27/2022	Expiration	224		4,186.72	65,007						(76,123)			(65,007)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2021	04/27/2022	04/27/2022	Closing Sale	59		4,186.72	9,878		7,368		7,368		(12,802)			(2,510)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2021	05/13/2022	05/13/2022	Closing Sale	305		4,173.85	52,696		35,357		35,357		(74,402)			(17,339)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2021	05/13/2022	05/13/2022	Expiration	715		4,215.59	189,833						(248,901)			(189,833)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2021	05/13/2022	05/13/2022	Closing Sale	279		4,173.85	46,981		73,186		73,186		(11,095)			26,205			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2021	05/13/2022	05/13/2022	Expiration	7,948		4,173.85	2,319,089						(2,846,650)			(2,319,089)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2021	05/13/2022	05/13/2022	Closing Sale	128		4,278.20	14,343		20,169		20,169		(1,754)			5,826			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2021	05/13/2022	05/13/2022	Expiration	461		4,173.85	134,437						(165,024)			(134,437)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2021	05/13/2022	05/13/2022	Expiration	1,690		4,883.40	67,664						(134,203)			(67,664)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2021	05/27/2022	05/27/2022	Closing Sale	85		4,200.88	13,642		11,040		11,040		(21,480)			(2,602)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2021	05/27/2022	05/27/2022	Expiration	244		4,200.88	69,632						(84,903)			(69,632)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/14/2021	06/14/2022	06/14/2022	Closing Sale	293		4,255.15	46,812		32,461		32,461		(65,517)			(14,351)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/14/2021	06/14/2022	06/14/2022	Expiration	733		4,255.15	204,984						(234,250)			(204,984)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/15/2021	06/15/2022	06/15/2022	Closing Sale	114		4,352.75	11,915		5,137		5,137		(1,834)			(6,779)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/15/2021	06/15/2022	06/15/2022	Expiration	6,308		4,246.59	1,773,240						(2,054,448)			(1,773,240)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/15/2021	06/15/2022	06/15/2022	Expiration	1,378		4,798.65	82,536						(184,722)			(82,536)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/15/2021	06/15/2022	06/15/2022	Closing Sale	301		4,246.59	48,632		45,620		45,620		(12,035)			(3,012)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/15/2021	06/15/2022	06/15/2022	Expiration	681		4,289.06	174,616						(214,318)			(174,616)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/15/2021	06/15/2022	06/15/2022	Expiration	62		4,883.58	2,796						(6,187)			(2,796)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/25/2021	06/27/2022	06/27/2022	Expiration	203		4,280.70	55,864						(62,861)			(55,864)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/25/2021	06/27/2022	06/27/2022	Closing Sale	58		4,280.70	8,867		6,862		6,862		(13,295)			(2,005)			0001

SCHEDULE DB - PART A - SECTION 2

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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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2021	07/14/2022	07/14/2022	Expiration	327		4,374.30	96,096						(73,902)			(96,096)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2021	07/14/2022	07/14/2022	Expiration	180		4,374.30	30,219						(25,757)			(30,219)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/15/2021	07/15/2022	07/15/2022	Expiration	27		5,014.03	1,318						(1,586)			(1,318)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/15/2021	07/15/2022	07/15/2022	Expiration	204		4,360.03	34,752						724			(34,752)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/15/2021	07/15/2022	07/15/2022	Expiration	324		4,403.63	88,086						(73,242)			(88,086)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/15/2021	07/15/2022	07/15/2022	Expiration	7,966		4,360.03	2,385,659						(1,851,887)			(2,385,659)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/15/2021	07/15/2022	07/15/2022	Expiration	2,461		4,926.83	153,677						(206,323)			(153,677)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/15/2021	07/15/2022	07/15/2022	Expiration	93		4,469.03	10,309						1,471			(10,309)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2021	07/27/2022	07/27/2022	Closing Sale	18		4,401.46	3,344						(2,232)			(3,344)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2021	07/27/2022	07/27/2022	Closing Sale	237		4,401.46	73,811						(46,397)			(73,811)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/13/2021	08/15/2022	08/15/2022	Expiration	159		4,579.70	17,451						5,789			(17,451)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/13/2021	08/15/2022	08/15/2022	Expiration	293		4,468.00	49,666						9,741			(49,666)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/13/2021	08/12/2022	08/12/2022	Expiration	241		4,468.00	40,894						(22,415)			(40,894)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/13/2021	08/15/2022	08/15/2022	Expiration	42		5,048.84	2,650						(1,996)			(2,650)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/13/2021	08/15/2022	08/15/2022	Expiration	989		4,512.68	272,334						(157,663)			(272,334)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/13/2021	08/15/2022	08/15/2022	Expiration	6,280		4,468.00	1,888,310						(1,049,260)			(1,888,310)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/13/2021	08/15/2022	08/15/2022	Expiration	1,408		4,959.48	116,347						(95,542)			(116,347)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/13/2021	08/12/2022	08/12/2022	Expiration	449		4,468.00	135,004						(74,172)			(135,004)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/27/2021	08/26/2022	08/26/2022	Expiration	276		4,509.37	85,009						(37,578)			(85,009)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/27/2021	08/26/2022	08/26/2022	Expiration	92		4,509.37	15,827						(6,766)			(15,827)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2021	09/14/2022	09/14/2022	Expiration	137		4,443.05	26,596						(17,511)			(26,596)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2021	09/14/2022	09/14/2022	Expiration	562		4,443.05	187,175						(96,609)			(187,175)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2021	09/15/2022	09/15/2022	Expiration	155		4,592.72	19,486						6,405			(19,486)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2021	09/15/2022	09/15/2022	Expiration	1,528		4,525.51	455,063						(224,532)			(455,063)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2021	09/15/2022	09/15/2022	Expiration	1,730		4,973.58	164,760						(114,626)			(164,760)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2021	09/15/2022	09/15/2022	Expiration	231		4,480.70	43,252						8,863			(43,252)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2021	09/15/2022	09/15/2022	Expiration	6,119		4,480.70	1,989,074						(931,058)			(1,989,074)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2021	09/15/2022	09/15/2022	Expiration	37		5,063.19	2,660						(1,748)			(2,660)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2021	09/27/2022	09/27/2022	Expiration	359		4,443.11	116,827						(67,067)			(116,827)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2021	09/27/2022	09/27/2022	Expiration	79		4,443.11	14,495						(12,405)			(14,495)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	10/14/2021	10/14/2022	10/14/2022	Expiration	539		4,438.26	172,391						(110,421)			(172,391)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	10/14/2021	10/14/2022	10/14/2022	Expiration	186		4,438.26	33,990						(33,449)			(33,990)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	10/15/2021	10/14/2022	10/14/2022	Expiration	228		4,471.37	40,972						2,665			(40,972)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	10/15/2021	10/14/2022	10/14/2022	Expiration	1,968		4,963.22	182,129						(178,276)			(182,129)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	10/15/2021	10/14/2022	10/14/2022	Expiration	143		4,583.15	17,061						2,775			(17,061)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	10/15/2021	10/14/2022	10/14/2022	Expiration	47		5,052.65	3,334						(3,140)			(3,334)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	10/15/2021	10/14/2022	10/14/2022	Expiration	1,279		4,516.08	372,177						(226,718)			(372,177)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	10/15/2021	10/14/2022	10/14/2022	Expiration	6,628		4,471.37	2,110,176						(1,208,364)			(2,110,176)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2021	10/27/2022	10/27/2022	Expiration	63		4,551.68	11,520						(6,623)			(11,520)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2021	10/27/2022	10/27/2022	Expiration	209		4,551.68	66,640						(27,611)			(66,640)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	11/12/2021	11/14/2022	11/14/2022	Expiration	259		4,682.85	49,571						(4,109)			(49,571)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	11/12/2021	11/14/2022	11/14/2022	Expiration	477		4,682.85	162,485						(14,912)			(162,485)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	11/15/2021	11/15/2022	11/15/2022	Expiration	1,427		5,197.91	142,316						(7,336)			(142,316)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	11/15/2021	11/15/2022	11/15/2022	Expiration	8,427		4,682.80	2,853,197						(284,189)			(2,853,197)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	11/15/2021	11/15/2022	11/15/2022	Expiration	1,246		4,729.63	386,695						(38,950)			(386,695)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	11/15/2021	11/15/2022	11/15/2022	Expiration	32		5,291.56	2,412						(262)			(2,412)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	11/15/2021	11/15/2022	11/15/2022	Expiration	130		4,799.87	16,371						9,119			(16,371)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	11/15/2021	11/15/2022	11/15/2022	Expiration	287		4,682.80	54,285						23,776			(54,285)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/26/2021	11/25/2022	11/25/2022	Expiration	33		4,594.62	3,955						(5,486)			(3,955)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/26/2021	11/25/2022	11/25/2022	Expiration	259		4,594.62	96,390						(16,819)			(96,390)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2021	12/14/2022	12/14/2022	Expiration	415		4,634.09	156,036						(18,609)			(156,036)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2021	12/14/2022	12/14/2022	Expiration	200		4,634.09	43,938						(10,454)			(43,938)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2021	12/15/2022	12/15/2022	Expiration	242		4,709.85	52,504						25,570			(52,504)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2021	12/15/2022	12/15/2022	Expiration	1,119		4,756.95	376,984						(4,769)			(376,984)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2021	12/15/2022	12/15/2022	Expiration	113		4,827.60	17,019						10,183			(17,019)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2021	12/15/2022	12/15/2022	Expiration	8,075		4,709.85	2,955,071						(39,767)			(2,955,071)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2021	12/15/2022	12/15/2022	Expiration	30		5,322.13	2,955						304			(2,955)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2021	12/15/2022	12/15/2022	Expiration	2,362		5,227.93	296,981						38,702			(296,981)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2021	12/27/2022	12/27/2022	Expiration	59		4,791.19	12,549						1,918			(12,549)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2021	12/27/2022	12/27/2022	Expiration	256		4,791.19	92,855						9,292			(92,855)			0001

SCHEDULE DB - PART A - SECTION 2

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S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/14/2023	07/19/2022	Closing Sale	7,656		3,863.16		3,078,914	3,379,146		3,379,146					300,232			0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												39,262,170	3,080,191	16,615,860	0	16,615,860	XXX	(36,014,505)	0	0	(25,726,497)	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												39,262,170	3,080,191	16,615,860	0	16,615,860	XXX	(36,014,505)	0	0	(25,726,497)	0	0	XXX
0289999999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
PREMIER OIL PLC PP Warrant G7216B186	Premier Oil	N/A		US - Chicago Board 213800QKYDSBDFTH2K71	07/28/2017	05/31/2022	05/31/2022	Expiration	86,668		42.75	36,262						(13,807)			(36,262)			
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants												36,262	0	0	0	0	XXX	(13,807)	0	0	(36,262)	0	0	XXX
0429999999. Subtotal - Purchased Options - Other												36,262	0	0	0	0	XXX	(13,807)	0	0	(36,262)	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants												39,298,432	3,080,191	16,615,860	0	16,615,860	XXX	(36,028,312)	0	0	(25,762,759)	0	0	XXX
0449999999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0459999999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0469999999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0479999999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0489999999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999999. Total Purchased Options												39,298,432	3,080,191	16,615,860	0	16,615,860	XXX	(36,028,312)	0	0	(25,762,759)	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2021	01/14/2022	01/14/2022	Expiration	92		3,937.87	(19,509)						56,681			19,509			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2021	01/14/2022	01/14/2022	Expiration	7		3,966.34	(574)						1,975			574			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2021	01/14/2022	01/14/2022	Expiration	79		3,909.41	(8,841)						26,111			8,841			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2021	01/14/2022	01/14/2022	Expiration	21		3,909.41	(4,840)						13,400			4,840			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2021	01/14/2022	01/14/2022	Expiration	48		3,871.45	(11,885)						30,918			11,885			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2021	01/14/2022	01/14/2022	Expiration	162		3,899.92	(37,460)						102,117			37,460			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2021	01/14/2022	01/14/2022	Expiration	92		3,918.90	(20,323)						57,176			20,323			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2021	01/14/2022	01/14/2022	Expiration	34		3,871.45	(4,424)						11,817			4,424			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/15/2021	01/14/2022	01/14/2022	Expiration	2,869		3,843.62	(727,291)						1,913,154			727,291			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/15/2021	01/14/2022	01/14/2022	Expiration	548		4,041.45	(82,960)						312,976			82,960			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/15/2021	01/14/2022	01/14/2022	Expiration	6,941		4,182.76	(690,466)						3,347,225			690,466			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2021	01/27/2022	01/27/2022	Expiration	25		3,835.16	(3,946)						9,312			3,946			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2021	01/27/2022	01/27/2022	Expiration	17		3,872.67	(2,337)						5,977			2,337			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2021	01/27/2022	01/27/2022	Expiration	17		3,825.79	(2,831)						6,549			2,831			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2021	01/27/2022	01/27/2022	Expiration	37		3,919.55	(4,373)						12,406			4,373			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2021	01/27/2022	01/27/2022	Expiration	240		3,872.67	(63,009)						150,981			63,009			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2021	01/27/2022	01/27/2022	Expiration	99		3,891.42	(24,957)						61,406			24,957			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2021	01/27/2022	01/27/2022	Expiration	25		3,863.29	(3,701)						9,276			3,701			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2021	01/27/2022	01/27/2022	Expiration	45		3,825.79	(12,939)						29,096			12,939			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2021	01/27/2022	01/27/2022	Expiration	37		3,863.29	(9,923)						23,473			9,923			0001

SCHEDULE DB - PART A - SECTION 2

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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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2021	01/27/2022	01/27/2022	Expiration	15		3,882.05	(2,041)						5,328			2,041			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/12/2021	02/15/2022	02/15/2022	Expiration	387		4,220.11	(68,562)						146,647			68,562			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/12/2021	02/14/2022	02/14/2022	Expiration	127		4,082.39	(30,700)						56,799			30,700			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/12/2021	02/14/2022	02/14/2022	Expiration	56		4,072.55	(13,794)						25,241			13,794			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/12/2021	02/14/2022	02/14/2022	Expiration	22		4,023.36	(3,106)						5,802			3,106			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/12/2021	02/14/2022	02/14/2022	Expiration	22		4,062.71	(2,684)						5,345			2,684			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/12/2021	02/14/2022	02/14/2022	Expiration	55		4,052.87	(14,061)						25,137			14,061			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/12/2021	02/14/2022	02/14/2022	Expiration	69		4,062.71	(17,435)						31,494			17,435			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/12/2021	02/14/2022	02/14/2022	Expiration	62		4,043.04	(8,003)						15,484			8,003			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/12/2021	02/14/2022	02/14/2022	Expiration	38		4,052.87	(4,740)						9,324			4,740			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/12/2021	02/15/2022	02/15/2022	Expiration	1,768		4,013.53	(492,523)						844,262			492,523			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/12/2021	02/14/2022	02/14/2022	Expiration	10		4,003.69	(2,960)						5,017			2,960			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/12/2021	02/14/2022	02/14/2022	Expiration	89		4,043.04	(23,278)						41,207			23,278			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/12/2021	02/14/2022	02/14/2022	Expiration	43		4,092.22	(4,651)						9,673			4,651			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/12/2021	02/15/2022	02/15/2022	Expiration	4,063		4,367.66	(490,792)						1,201,905			490,792			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/26/2021	02/25/2022	02/25/2022	Expiration	9		3,887.37	(1,451)						3,894			1,451			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/26/2021	02/25/2022	02/25/2022	Expiration	238		3,954.07	(59,020)						135,597			59,020			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/26/2021	02/25/2022	02/25/2022	Expiration	25		3,877.85	(4,035)						10,601			4,035			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/26/2021	02/25/2022	02/25/2022	Expiration	226		3,925.48	(59,478)						131,588			59,478			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/26/2021	02/25/2022	02/25/2022	Expiration	24		3,944.54	(5,967)						13,538			5,967			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/26/2021	02/25/2022	02/25/2022	Expiration	108		3,925.48	(14,432)						42,314			14,432			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/26/2021	02/25/2022	02/25/2022	Expiration	50		3,935.01	(12,776)						28,654			12,776			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/26/2021	02/25/2022	02/25/2022	Expiration	34		3,877.85	(9,943)						20,692			9,943			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/12/2021	03/14/2022	03/14/2022	Expiration	89		4,081.36	(20,768)						41,824			20,768			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/12/2021	03/14/2022	03/14/2022	Expiration	42		4,061.64	(5,132)						12,771			5,132			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/12/2021	03/14/2022	03/14/2022	Expiration	64		4,051.78	(8,172)						19,913			8,172			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/12/2021	03/14/2022	03/14/2022	Expiration	64		4,061.64	(15,646)						30,724			15,646			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/12/2021	03/14/2022	03/14/2022	Expiration	19		4,071.50	(4,583)						9,110			4,583			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/12/2021	03/14/2022	03/14/2022	Expiration	15		4,101.07	(1,554)						4,160			1,554			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/12/2021	03/14/2022	03/14/2022	Expiration	105		4,051.78	(26,208)						50,724			26,208			0001

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/12/2021	03/14/2022	03/14/2022	Expiration	12		4,032.07	(1,661)						3,906			1,661			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/12/2021	03/14/2022	03/14/2022	Expiration	12		4,091.22	(2,832)						5,768			2,832			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	03/15/2021	03/15/2022	03/15/2022	Expiration	4,359		4,256.69	(705,787)						1,641,214			705,787			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	03/15/2021	03/15/2022	03/15/2022	Expiration	5,034		4,405.52	(553,454)						1,487,192			553,454			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	03/15/2021	03/15/2022	03/15/2022	Expiration	1,677		4,048.32	(438,558)						790,567			438,558			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/26/2021	03/25/2022	03/25/2022	Expiration	131		4,093.78	(28,759)						62,387			28,759			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/26/2021	03/25/2022	03/25/2022	Expiration	7		4,103.71	(1,509)						3,321			1,509			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/26/2021	03/25/2022	03/25/2022	Expiration	20		4,073.90	(2,300)						6,863			2,300			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/26/2021	03/25/2022	03/25/2022	Expiration	23		4,113.65	(4,734)						10,590			4,734			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/26/2021	03/25/2022	03/25/2022	Expiration	7		4,083.84	(1,469)						3,139			1,469			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/26/2021	03/25/2022	03/25/2022	Expiration	35		4,123.59	(7,233)						16,453			7,233			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/26/2021	03/25/2022	03/25/2022	Expiration	33		4,133.52	(2,899)						10,153			2,899			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/26/2021	03/25/2022	03/25/2022	Expiration	15		4,093.78	(1,514)						4,757			1,514			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/14/2021	04/14/2022	04/14/2022	Expiration	15		4,258.71	(3,131)						5,238			3,131			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/14/2021	04/14/2022	04/14/2022	Expiration	55		4,248.40	(5,426)						10,550			5,426			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/14/2021	04/14/2022	04/14/2022	Expiration	37		4,227.78	(8,323)						13,345			8,323			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/14/2021	04/14/2022	04/14/2022	Expiration	210		4,238.09	(45,985)						74,753			45,985			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/14/2021	04/14/2022	04/14/2022	Expiration	10		4,269.02	(1,972)						3,341			1,972			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/14/2021	04/14/2022	04/14/2022	Expiration	78		4,279.33	(15,504)						26,678			15,504			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/14/2021	04/14/2022	04/14/2022	Expiration	161		4,248.40	(34,292)						56,537			34,292			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/14/2021	04/14/2022	04/14/2022	Expiration	168		4,238.09	(17,231)						32,941			17,231			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/14/2021	04/14/2022	04/14/2022	Expiration	78		4,289.65	(6,395)						13,099			6,395			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	04/15/2021	04/14/2022	04/14/2022	Expiration	1,372		4,253.83	(326,652)						444,843			326,652			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	04/15/2021	04/14/2022	04/14/2022	Expiration	5,031		4,629.17	(453,181)						821,013			453,181			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	04/15/2021	04/14/2022	04/14/2022	Expiration	486		4,472.78	(67,028)						115,555			67,028			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2021	04/27/2022	04/27/2022	Expiration	17		4,322.79	(3,583)						5,201			3,583			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2021	04/27/2022	04/27/2022	Expiration	50		4,312.32	(4,769)						8,113			4,769			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2021	04/27/2022	04/27/2022	Expiration	172		4,312.32	(36,858)						52,764			36,858			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2021	04/27/2022	04/27/2022	Expiration	35		4,333.26	(7,031)						10,347			7,031			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2021	04/27/2022	04/27/2022	Expiration	10		4,301.85	(986)						1,652			986			0001

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2021	05/13/2022	05/13/2022	Expiration	61		4,340.80	(12,024)						18,812			12,024			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2021	05/13/2022	05/13/2022	Expiration	162		4,299.07	(35,515)						52,371			35,515			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2021	05/13/2022	05/13/2022	Expiration	653		4,476.45	(88,808)						169,702			88,808			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2021	05/13/2022	05/13/2022	Expiration	38		4,288.63	(4,126)						7,343			4,126			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2021	05/13/2022	05/13/2022	Expiration	24		4,299.07	(2,490)						4,504			2,490			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2021	05/13/2022	05/13/2022	Expiration	6,319		4,632.97	(543,358)						1,204,518			543,358			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2021	05/13/2022	05/13/2022	Expiration	97		4,330.37	(19,728)						30,407			19,728			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2021	05/13/2022	05/13/2022	Expiration	66		4,309.50	(14,066)						21,054			14,066			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2021	05/13/2022	05/13/2022	Expiration	72		4,330.37	(6,607)						12,503			6,607			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2021	05/13/2022	05/13/2022	Expiration	116		4,278.20	(13,286)						23,229			13,286			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2021	05/13/2022	05/13/2022	Expiration	1,690		4,257.33	(408,141)						568,036			408,141			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2021	05/13/2022	05/13/2022	Expiration	42		4,288.63	(9,465)						13,758			9,465			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2021	05/13/2022	05/13/2022	Expiration	56		4,257.33	(6,994)						11,785			6,994			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2021	05/13/2022	05/13/2022	Expiration	32		4,319.93	(6,731)						10,222			6,731			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2021	05/27/2022	05/27/2022	Expiration	40		4,326.91	(8,346)						12,731			8,346			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2021	05/27/2022	05/27/2022	Expiration	62		4,326.91	(5,488)						12,408			5,488			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2021	05/27/2022	05/27/2022	Expiration	38		4,337.41	(7,691)						11,928			7,691			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2021	05/27/2022	05/27/2022	Expiration	46		4,316.40	(9,845)						14,771			9,845			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2021	05/27/2022	05/27/2022	Expiration	23		4,358.41	(4,488)						7,199			4,488			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2021	05/27/2022	05/27/2022	Expiration	11		4,347.91	(2,119)						3,340			2,119			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2021	05/27/2022	05/27/2022	Expiration	12		4,358.41	(941)						2,287			941			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2021	05/27/2022	05/27/2022	Expiration	86		4,368.92	(16,083)						26,224			16,083			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2021	05/27/2022	05/27/2022	Expiration	11		4,316.40	(1,070)						2,361			1,070			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/14/2021	06/14/2022	06/14/2022	Expiration	216		4,361.53	(46,543)						63,718			46,543			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/14/2021	06/14/2022	06/14/2022	Expiration	30		4,393.44	(6,024)						8,690			6,024			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/14/2021	06/14/2022	06/14/2022	Expiration	26		4,414.72	(2,009)						4,142			2,009			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/14/2021	06/14/2022	06/14/2022	Expiration	8		4,361.53	(772)						1,433			772			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/14/2021	06/14/2022	06/14/2022	Expiration	172		4,372.17	(16,279)						30,801			16,279			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/14/2021	06/14/2022	06/14/2022	Expiration	29		4,340.25	(3,199)						5,654			3,199			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/14/2021	06/14/2022	06/14/2022	Expiration	42		4,382.80	(3,752)						7,259			3,752			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2021	06/14/2022	06/14/2022	Expiration	16		4,425.36	(1,197)						2,524			1,197			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2021	06/14/2022	06/14/2022	Expiration	117		4,414.72	(21,956)						32,957			21,956			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2021	06/14/2022	06/14/2022	Expiration	345		4,382.80	(70,464)						99,913			70,464			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2021	06/14/2022	06/14/2022	Expiration	25		4,404.08	(4,802)						7,074			4,802			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2021	06/15/2022	06/15/2022	Expiration	4,929		4,713.71	(355,853)						865,323			355,853			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2021	06/15/2022	06/15/2022	Expiration	619		4,554.47	(76,261)						147,150			76,261			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2021	06/15/2022	06/15/2022	Expiration	1,440		4,373.99	(296,013)						426,318			296,013			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/25/2021	06/27/2022	06/27/2022	Expiration	31		4,398.42	(2,676)						5,784			2,676			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/25/2021	06/27/2022	06/27/2022	Expiration	13		4,451.93	(813)						2,022			813			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/25/2021	06/27/2022	06/27/2022	Expiration	45		4,419.82	(8,656)						12,775			8,656			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/25/2021	06/27/2022	06/27/2022	Expiration	46		4,441.23	(8,362)						12,839			8,362			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/25/2021	06/27/2022	06/27/2022	Expiration	111		4,409.12	(21,822)						31,589			21,822			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/25/2021	06/27/2022	06/27/2022	Expiration	14		4,409.12	(1,180)						2,624			1,180			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2021	07/14/2022	07/14/2022	Expiration	10		4,538.34	(778)						899			778			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2021	07/14/2022	07/14/2022	Expiration	75		4,494.59	(7,370)						8,138			7,370			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2021	07/14/2022	07/14/2022	Expiration	20		4,483.66	(2,068)						2,264			2,068			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2021	07/14/2022	07/14/2022	Expiration	86		4,538.34	(16,913)						16,851			16,913			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2021	07/14/2022	07/14/2022	Expiration	37		4,549.27	(2,804)						3,269			2,804			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2021	07/14/2022	07/14/2022	Expiration	38		4,461.79	(4,290)						4,528			4,290			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2021	07/14/2022	07/14/2022	Expiration	58		4,483.66	(13,209)						12,147			13,209			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2021	07/14/2022	07/14/2022	Expiration	11		4,527.40	(2,134)						2,094			2,134			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2021	07/14/2022	07/14/2022	Expiration	172		4,505.53	(37,021)						35,091			37,021			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/15/2021	07/15/2022	07/15/2022	Expiration	2,489		4,490.83	(550,438)						520,154			550,438			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/15/2021	07/15/2022	07/15/2022	Expiration	5,504		4,839.63	(438,705)						626,958			438,705			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/15/2021	07/15/2022	07/15/2022	Expiration	297		4,676.13	(39,230)						48,745			39,230			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2021	07/27/2022	07/27/2022	Expiration	7		4,533.50	(755)						666			755			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2021	07/27/2022	07/27/2022	Expiration	146		4,533.50	(33,230)						26,256			33,230			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2021	07/27/2022	07/27/2022	Expiration	11		4,577.52	(926)						830			926			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2021	07/27/2022	07/27/2022	Expiration	22		4,544.51	(4,920)						3,954			4,920			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2021	07/27/2022	07/27/2022	Expiration	69		4,566.51	(14,375)						11,864			14,375			0001

SCHEDULE DB - PART A - SECTION 2

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/13/2021	08/12/2022	08/12/2022	Expiration	50		4,590.87	(11,328)						7,444			11,328			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/13/2021	08/15/2022	08/15/2022	Expiration	4,872		4,959.48	(380,959)						352,487			380,959			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/13/2021	08/12/2022	08/12/2022	Expiration	154		4,646.72	(11,730)						7,588			11,730			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/13/2021	08/12/2022	08/12/2022	Expiration	62		4,590.87	(6,172)						4,097			6,172			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/13/2021	08/12/2022	08/12/2022	Expiration	71		4,579.70	(16,547)						10,701			16,547			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/13/2021	08/15/2022	08/15/2022	Expiration	1,450		4,602.04	(320,085)						216,810			320,085			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/13/2021	08/12/2022	08/12/2022	Expiration	127		4,613.21	(27,168)						18,486			27,168			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/13/2021	08/12/2022	08/12/2022	Expiration	25		4,602.04	(2,342)						1,552			2,342			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/13/2021	08/15/2022	08/15/2022	Expiration	947		4,791.93	(126,105)						106,088			126,105			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/13/2021	08/12/2022	08/12/2022	Expiration	64		4,602.04	(14,079)						9,410			14,079			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/13/2021	08/12/2022	08/12/2022	Expiration	138		4,635.55	(27,921)						19,548			27,921			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/27/2021	08/26/2022	08/26/2022	Expiration	56		4,644.65	(5,281)						2,839			5,281			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/27/2021	08/26/2022	08/26/2022	Expiration	24		4,689.74	(1,779)						929			1,779			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/27/2021	08/26/2022	08/26/2022	Expiration	128		4,644.65	(28,330)						16,070			28,330			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/27/2021	08/26/2022	08/26/2022	Expiration	12		4,622.10	(1,224)						656			1,224			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/27/2021	08/26/2022	08/26/2022	Expiration	53		4,678.47	(10,912)						6,469			10,912			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/27/2021	08/26/2022	08/26/2022	Expiration	28		4,667.20	(5,824)						3,403			5,824			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/27/2021	08/26/2022	08/26/2022	Expiration	67		4,633.38	(15,395)						8,604			15,395			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2021	09/14/2022	09/14/2022	Expiration	15		4,554.13	(1,820)						1,588			1,820			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2021	09/14/2022	09/14/2022	Expiration	155		4,565.23	(39,755)						24,714			39,755			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2021	09/14/2022	09/14/2022	Expiration	226		4,598.56	(53,714)						34,959			53,714			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2021	09/14/2022	09/14/2022	Expiration	67		4,620.77	(6,237)						6,020			6,237			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2021	09/14/2022	09/14/2022	Expiration	42		4,565.23	(5,038)						4,459			5,038			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2021	09/14/2022	09/14/2022	Expiration	54		4,554.13	(14,184)						8,699			14,184			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2021	09/14/2022	09/14/2022	Expiration	112		4,576.34	(27,875)						17,665			27,875			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2021	09/14/2022	09/14/2022	Expiration	16		4,587.45	(3,836)						2,466			3,836			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2021	09/14/2022	09/14/2022	Expiration	14		4,576.34	(1,536)						1,381			1,536			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2021	09/15/2022	09/15/2022	Expiration	4,388		4,973.58	(401,129)						307,413			401,129			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2021	09/15/2022	09/15/2022	Expiration	1,767		4,615.12	(429,953)						244,372			429,953			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2021	09/15/2022	09/15/2022	Expiration	1,492		4,805.55	(224,566)						160,876			224,566			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2021	09/27/2022	09/27/2022	Expiration	48		4,576.40	(11,610)						8,514			11,610			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2021	09/27/2022	09/27/2022	Expiration	156		4,565.30	(38,281)						27,605			38,281			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2021	09/27/2022	09/27/2022	Expiration	58		4,598.62	(13,217)						10,037			13,217			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2021	09/27/2022	09/27/2022	Expiration	24		4,620.83	(1,987)						2,779			1,987			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2021	09/27/2022	09/27/2022	Expiration	97		4,587.51	(22,728)						16,957			22,728			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2021	09/27/2022	09/27/2022	Expiration	56		4,576.40	(5,772)						7,262			5,772			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2021	10/14/2022	10/14/2022	Expiration	27		4,560.31	(6,576)						5,246			6,576			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2021	10/14/2022	10/14/2022	Expiration	152		4,604.69	(33,278)						28,547			33,278			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2021	10/14/2022	10/14/2022	Expiration	65		4,582.50	(15,005)						12,364			15,005			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2021	10/14/2022	10/14/2022	Expiration	48		4,571.41	(5,072)						7,402			5,072			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2021	10/14/2022	10/14/2022	Expiration	14		4,549.22	(1,664)						2,308			1,664			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2021	10/14/2022	10/14/2022	Expiration	99		4,560.31	(10,912)						15,562			10,912			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2021	10/14/2022	10/14/2022	Expiration	5		4,538.12	(653)						883			653			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2021	10/14/2022	10/14/2022	Expiration	19		4,615.79	(1,610)						2,616			1,610			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2021	10/14/2022	10/14/2022	Expiration	171		4,571.41	(40,584)						32,957			40,584			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2021	10/14/2022	10/14/2022	Expiration	77		4,549.22	(19,255)						15,034			19,255			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2021	10/14/2022	10/14/2022	Expiration	46		4,593.60	(10,444)						8,775			10,444			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/15/2021	10/14/2022	10/14/2022	Expiration	4,661		4,963.22	(410,524)						443,079			410,524			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/15/2021	10/14/2022	10/14/2022	Expiration	2,015		4,605.51	(478,314)						339,508			478,314			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/15/2021	10/14/2022	10/14/2022	Expiration	1,232		4,795.54	(178,987)						169,147			178,987			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2021	10/27/2022	10/27/2022	Expiration	29		4,722.37	(6,190)						3,465			6,190			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2021	10/27/2022	10/27/2022	Expiration	32		4,676.85	(7,737)						4,065			7,737			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2021	10/27/2022	10/27/2022	Expiration	109		4,688.23	(25,527)						13,619			25,527			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2021	10/27/2022	10/27/2022	Expiration	13		4,688.23	(1,277)						1,091			1,277			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2021	10/27/2022	10/27/2022	Expiration	20		4,665.47	(4,862)						2,512			4,862			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2021	10/27/2022	10/27/2022	Expiration	47		4,676.85	(5,142)						4,067			5,142			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2021	10/27/2022	10/27/2022	Expiration	19		4,733.75	(3,951)						2,249			3,951			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2021	10/27/2022	10/27/2022	Expiration	4		4,733.75	(327)						303			327			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/12/2021	11/14/2022	11/14/2022	Expiration	37		4,870.16	(3,343)						291			3,343			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/12/2021	11/14/2022	11/14/2022	Expiration	18		4,799.92	(4,731)						556			4,731			0001

SCHEDULE DB - PART A - SECTION 2

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	11/12/2021	11/14/2022	11/14/2022	Expiration	19		4,788.21	(2,340)						292			2,340			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	11/12/2021	11/14/2022	11/14/2022	Expiration	150		4,823.34	(37,994)						4,630			37,994			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	11/12/2021	11/14/2022	11/14/2022	Expiration	232		4,811.63	(60,493)						7,239			60,493			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	11/12/2021	11/14/2022	11/14/2022	Expiration	29		4,788.21	(8,059)						935			8,059			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	11/12/2021	11/14/2022	11/14/2022	Expiration	13		4,811.63	(1,544)						181			1,544			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	11/12/2021	11/14/2022	11/14/2022	Expiration	189		4,823.34	(20,756)						2,301			20,756			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	11/12/2021	11/14/2022	11/14/2022	Expiration	18		4,870.16	(4,205)						518			4,205			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	11/12/2021	11/14/2022	11/14/2022	Expiration	30		4,858.46	(6,978)						865			6,978			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	11/15/2021	11/15/2022	11/15/2022	Expiration	1,459		4,823.28	(370,940)						45,303			370,940			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	11/15/2021	11/15/2022	11/15/2022	Expiration	7,000		5,197.91	(678,583)						55,660			678,583			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	11/15/2021	11/15/2022	11/15/2022	Expiration	1,214		5,022.30	(192,644)						9,577			192,644			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/26/2021	11/25/2022	11/25/2022	Expiration	5		4,743.95	(1,440)						325			1,440			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/26/2021	11/25/2022	11/25/2022	Expiration	26		4,720.97	(7,536)						1,681			7,536			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/26/2021	11/25/2022	11/25/2022	Expiration	139		4,732.46	(39,296)						8,830			39,296			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/26/2021	11/25/2022	11/25/2022	Expiration	5		4,709.49	(226)						842			226			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/26/2021	11/25/2022	11/25/2022	Expiration	45		4,766.92	(11,740)						2,721			11,740			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/26/2021	11/25/2022	11/25/2022	Expiration	9		4,732.46	(286)						1,449			286			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/26/2021	11/25/2022	11/25/2022	Expiration	5		4,698.00	(226)						744			226			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/26/2021	11/25/2022	11/25/2022	Expiration	14		4,720.97	(535)						2,297			535			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/26/2021	11/25/2022	11/25/2022	Expiration	44		4,709.49	(12,906)						2,857			12,906			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2021	12/14/2022	12/14/2022	Expiration	84		4,807.87	(22,698)						3,280			22,698			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2021	12/14/2022	12/14/2022	Expiration	193		4,761.53	(57,152)						7,919			57,152			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2021	12/14/2022	12/14/2022	Expiration	65		4,738.36	(20,003)						2,712			20,003			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2021	12/14/2022	12/14/2022	Expiration	57		4,819.45	(15,074)						2,219			15,074			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2021	12/14/2022	12/14/2022	Expiration	24		4,749.94	(3,563)						1,141			3,563			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2021	12/14/2022	12/14/2022	Expiration	17		4,773.11	(5,008)						700			5,008			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2021	12/14/2022	12/14/2022	Expiration	17		4,738.36	(2,639)						833			2,639			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2021	12/14/2022	12/14/2022	Expiration	133		4,773.11	(18,202)						6,065			18,202			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2021	12/14/2022	12/14/2022	Expiration	25		4,819.45	(2,926)						1,019			2,926			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	12/15/2021	12/15/2022	12/15/2022	Expiration	2,392		4,851.15	(659,061)						23,930			659,061			0001

SCHEDULE DB - PART A - SECTION 2

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	12/15/2021	12/15/2022	12/15/2022	Expiration	1,089		5,051.31	(193,442)						(12,659)			193,442			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	12/15/2021	12/15/2022	12/15/2022	Expiration	5,713		5,227.93	(635,050)						(10,213)			635,050			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2021	12/27/2022	12/27/2022	Expiration	44		4,934.93	(5,586)						(978)			5,586			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2021	12/27/2022	12/27/2022	Expiration	68		4,982.84	(16,569)						(2,540)			16,569			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2021	12/27/2022	12/27/2022	Expiration	19		4,934.93	(5,204)						(627)			5,204			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2021	12/27/2022	12/27/2022	Expiration	15		4,958.88	(3,821)						(522)			3,821			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2021	12/27/2022	12/27/2022	Expiration	6		4,898.99	(1,642)						(163)			1,642			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2021	12/27/2022	12/27/2022	Expiration	115		4,922.95	(31,936)						(3,601)			31,936			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2021	12/27/2022	12/27/2022	Expiration	15		4,898.99	(2,099)						(327)			2,099			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2021	12/27/2022	12/27/2022	Expiration	33		4,970.86	(8,395)						(1,218)			8,395			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo P8LD0EJDB5FWIOLXP3B76	07/15/2022	07/14/2023	07/19/2022	Closing Purchase	7,656		4,230.16		(1,614,877)	(1,848,168)		(1,848,168)					(233,291)			0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(16,062,530)	(1,614,877)	(1,848,168)	0	(1,848,168)	XXX	23,208,675	0	0	15,829,239	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other												(16,062,530)	(1,614,877)	(1,848,168)	0	(1,848,168)	XXX	23,208,675	0	0	15,829,239	0	0	XXX
0779999999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0929999999. Total Written Options - Call Options and Warrants												(16,062,530)	(1,614,877)	(1,848,168)	0	(1,848,168)	XXX	23,208,675	0	0	15,829,239	0	0	XXX
0939999999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0949999999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0959999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0989999999. Total Written Options												(16,062,530)	(1,614,877)	(1,848,168)	0	(1,848,168)	XXX	23,208,675	0	0	15,829,239	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1229999999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1289999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1349999999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1359999999. Total Swaps - Interest Rate												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1369999999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1379999999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1389999999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total Swaps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1479999999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999. Subtotal - Hedging Other												23,199,640	1,465,314	14,767,692	0	14,767,692	XXX	(12,805,830)	0	0	(9,897,258)	0	0	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1739999999. Subtotal - Other												36,262	0	0	0	0	XXX	(13,807)	0	0	(36,262)	0	0	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals												23,235,902	1,465,314	14,767,692	0	14,767,692	XXX	(12,819,637)	0	0	(9,933,520)	0	0	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 B - Section 2 - Futures Contracts Terminated

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
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		131,116		131,116	131,116		131,116		0
Barclays G5GSEF7VJP5I7OUK5573	Y	Y	1,490,000		16,477,705	(10,099,839)	4,887,866	16,477,705	(10,099,839)	4,887,866		
Credit Suisse 1V8Y6QCX6YMJ2OELII46	Y	Y			1,084,877	(374,175)	710,702	1,084,877	(374,175)	710,702		
Goldman Sachs W22LROWP2IHZNBB6K528	Y	Y	1,180,000		1,717,860		537,860	1,717,860		537,860		
Morgan Stanley 4PQUHN3JPFGFNF3BB653	Y	Y			161,257	(121,646)	39,611	161,257	(121,646)	39,611		
Wells Fargo PBLD0EJDB5FWOLXP3B76	Y	Y	5,800,000		11,602,437	(5,968,226)	0	11,602,437	(5,968,226)	0		
0299999999. Total NAIC 1 Designation			8,470,000	0	31,044,136	(16,563,886)	6,176,039	31,044,136	(16,563,886)	6,176,039	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							0			0		
0999999999 - Gross Totals			8,470,000	0	31,175,252	(16,563,886)	6,307,155	31,175,252	(16,563,886)	6,307,155	0	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					31,175,252	(16,563,886)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

NONE

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

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Barclays G5GSEF7VJP5I70UK5573	Cash	000000-00-0	Cash	1,490,000	1,490,000	XXX		V
Goldman Sachs W22LROWP2IHZNBB6K528	Cash	000000-00-0	Cash	1,180,000	1,180,000	XXX		V
Wells Fargo PBLD0EJDB5FWOLXP3B76	Cash	000000-00-0	Cash	5,800,000	5,800,000	XXX		V
0299999999 - Total				8,470,000	8,470,000	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(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	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	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.E	25,669	25,669	01/02/2023
000000-00-0	Short term investment from reverse repo program		1.F	25,669	25,669	01/02/2023
000000-00-0	Short term investment from reverse repo program		1.G	94,120	94,120	01/02/2023
000000-00-0	Short term investment from reverse repo program		2.B	102,676	102,676	01/02/2023
000000-00-0	Short term investment from reverse repo program		2.C	4,314,912	4,314,912	01/02/2023
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA, Part 1 type)				4,563,046	4,563,046	XXX
9999999999 - Totals				4,563,046	4,563,046	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ (7,847,278) — Book/Adjusted Carrying Value $ (7,847,278)
2. Average balance for the year — Fair Value $ 7,886,311 — Book/Adjusted Carrying Value $ 7,886,311
3.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

3A	1A	$ 0	1B	$ 0	1C	$ 0	1D	$ 0	1E	$ 25,669	1F	$ 25,669	1G	$ 94,120
3B	2A	$ 0	2B	$ 102,676	2C	$ 4,314,912								
3C	3A	$ 0	3B	$ 0	3C	$ 0								
3D	4A	$ 0	4B	$ 0	4C	$ 0								
3E	5A	$ 0	5B	$ 0	5C	$ 0								
3F	6	$ 0												

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the 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
690353-5H-6	DFC AGENCY DEBENTURES		1.A	1,377,600	1,377,600	04/20/2035
690353-C9-6	DFC		1.A	3,064,151	3,064,151	01/15/2030
690353-M8-7	DFC		1.A	2,391,667	2,391,667	02/15/2028
690353-X5-1	DFC AGENCY DEBENTURES		1.A	1,687,500	1,687,500	08/15/2029
90376P-AB-7	INT DEV FIN CORP		1.A	4,132,800	4,132,800	04/20/2035
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				12,653,718	12,653,718	XXX
0109999999. Total - U.S. Government Bonds				12,653,718	12,653,718	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
13079P-XC-2	CALIFORNIA ST STWD CMNTYS DEVA MULTIFAMI		1.G FE	3,600,000	3,600,000	03/01/2057
62630W-CW-5	TXBL MUNI FUNDING TRUST VARIOU NURSING H		1.D FE	2,000,000	2,000,000	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-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORT		1.F FE	600,000	600,000	12/31/2023
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				7,200,000	7,200,000	XXX
0909999999. Total - U.S. Special Revenues Bonds				7,200,000	7,200,000	XXX
021752-AA-8	ALTOONA-BLAIR COUNTY DEV		1.F FE	3,000,000	3,000,000	04/01/2035
06417M-C4-5	BANK OF NOVA SCO		1.A FE	2,000,341	2,000,000	08/08/2023
15189W-AN-0	CENTERPOINT		1.G FE	640,704	641,000	03/02/2023
19123M-AD-5	COCA-COLA EUROPEAN PARTN		2.A FE	884,641	889,192	05/05/2023
25746U-DC-0	DOMINION RESOURCES		2.B FE	1,495,585	1,499,356	01/15/2023
29278N-AL-7	ENERGY TRANSFER PARTNERS		2.C FE	1,995,415	1,994,480	03/15/2023
35085A-AA-9	486 LESSER STREET TAX		1.G FE	1,145,000	1,145,000	02/01/2032
46655F-AA-5	JMA-RM LLC		1.B FE	410,000	410,000	03/01/2072
628530-AV-9	MYLAN LABORATORIES INC		2.C FE	750,101	751,326	01/15/2023
63859U-BE-2	NATIONWIDE BUILDING		1.E FE	2,617,871	2,619,226	01/27/2023
648684-AA-6	NEW SEASONS LLC		1.B FE	3,230,000	3,230,000	04/01/2062
64909D-AA-7	NEW VILLAS ZIONSVILLE		1.B FE	2,100,000	2,100,000	05/01/2062
65339K-BU-3	NEXTERA ENERGY CAPITAL		2.A FE	2,840,871	2,845,248	03/01/2023
65558U-YC-0	NORDEA BANK ABP NEW YORK		1.A FE	1,949,155	1,950,000	04/28/2023
78015K-7D-0	ROYAL BANK OF CANADA		1.E FE	999,052	998,824	01/17/2023
98978V-AB-9	ZOETIS INC		2.A FE	2,995,544	3,000,000	02/01/2023
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				29,054,280	29,073,652	XXX
03027W-AJ-1	AMETOW		1.A FE	1,573,490	1,593,233	03/15/2023
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				1,573,490	1,593,233	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				30,627,770	30,666,885	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				41,707,998	41,727,370	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				8,773,490	8,793,233	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				50,481,488	50,520,603	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.D	2,249,800	2,250,000	01/13/2023
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA, Part 1 type)				2,249,800	2,250,000	XXX
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE			76,564	76,564	
	MONTANA-DAKOTA UTILITIES CP		2.A	4,997,361	4,997,361	01/03/2023
	NEW JERSEY NATURAL GAS CP		2.A	999,494	999,494	01/03/2023
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				6,073,419	6,073,419	XXX
9999999999 - Totals				58,804,707	58,844,022	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 5,503,158 — Book/Adjusted Carrying Value $ 5,539,945
2. Average balance for the year — Fair Value $ 66,986,105 — Book/Adjusted Carrying Value $ 66,776,849

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
BANK OF NEW YORK MELLON	NEW YORK, NY					428,550	XXX.
FEDERAL HOME LOAN BANK	CINCINNATI, OH					394,016	XXX.
FIFTH THIRD BANK	CINCINNATI, OH					1,923,728	XXX.
KEYCORP (KEY BANK)	CLEVELAND, OH					3,439,652	XXX.
PNC BANK	CINCINNATI, OH					(12,732,529)	XXX.
US BANK	CINCINNATI, OH					3,051,143	XXX.
0199998 Deposits in ... 4 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			556,577	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(2,938,863)	XXX
0299998 Deposits in ... depositories which 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	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(2,938,863)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	0	0	(2,938,863)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	(3,712,662)	4. April	(11,963,957)	7. July	(5,597,177)	10. October	(4,965,302)
2. February	(5,688,320)	5. May	4,542,376	8. August	(5,752,375)	11. November	(9,382,488)
3. March	(7,689,724)	6. June	(2,275,481)	9. September	(2,916,285)	12. December	(2,938,863)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due 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
	AMEREN ILLINOIS CO CP		12/30/2022	4.500	01/03/2023	5,997,000	1,500	0
	ARIZONA PUB SERV CP		12/28/2022	4.520	01/05/2023	2,997,363	1,130	0
	CABOT CORP CP		12/30/2022	4.550	01/03/2023	4,997,472	1,264	0
	CONSTELLATION EN GEN LLC CP		12/28/2022	4.750	01/05/2023	3,996,306	1,583	0
	MONTANA-DAKOTA UTILITIES CP		12/30/2022	4.750	01/03/2023	4,997,361	1,319	0
	NEW JERSEY NATURAL GAS CP		12/30/2022	4.550	01/03/2023	999,494	253	0
	OTIS WORLDWIDE CORP CP		12/30/2022	4.570	01/03/2023	4,997,461	1,269	0
	S&P GLOBAL INC CP		12/29/2022	4.650	01/06/2023	3,996,383	1,033	0
	TRISTATE GEN&TRANS ASSN CP		12/28/2022	4.600	01/05/2023	1,698,262	869	0
	TYCO ELECTRONICS GRP SA CP		12/29/2022	4.650	01/03/2023	3,997,417	1,550	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						38,674,519	11,770	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						38,674,519	11,770	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						38,674,519	11,770	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						38,674,519	11,770	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	01/01/2022	0.042		25,000	0	154
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						25,000	0	154
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		12/30/2022	0.041		26,935,244	0	20,082
922906-30-0	Vanguard Federal Money Market Inv		12/31/2022	0.016		3,957,150	0	58,969
8309999999. Subtotal - All Other Money Market Mutual Funds						30,892,394	0	79,051
8609999999 - Total Cash Equivalents						69,591,913	11,770	79,205

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number													
1A	1A ...$	0	1B ..$	0	1C ..$	0	1D ..$	0	1E ..$	0	1F ..$	0	1G ..$ 0
1B	2A ...$	38,674,519	2B ..$	0	2C ..$	0							
1C	3A ...$	0	3B ..$	0	3C ..$	0							
1D	4A ...$	0	4B ..$	0	4C ..$	0							
1E	5A ...$	0	5B ..$	0	5C ..$	0							
1F	6 .....$	0											

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Payment of policyholders and creditors	235,976	213,170	0	0
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	ST	Protection of policyholders and creditors	25,000	25,000	0	0
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Benefit of and security of the policyholders	109,525	98,940	0	0
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO	B	Protection of policyholders	647,269	574,234	0	0
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	Protection of policyholders and creditors	220,534	206,834	0	0
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	Benefit of policyholders and creditors	224,028	202,377	0	0
33. New York NY						
34. North Carolina NC	B	Prerequisite for doing business in the state	440,825	396,833	0	0
35. North Dakota ND						
36. Ohio OH	B	Protection of All Policyholders	2,701,545	2,533,721	0	0
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	4,604,702	4,251,109	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0